A5040-2A

MONTHLY VOLUME REPORT

OCTOBER 1986

Futures Industry Association, Inc • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

VOLUME OF FUTURES CONTRACTS TRADED

Contact: Rose H. Hamed
(202)466-5460

	OCTOBER 1985	OCTOBER 1986	JAN-OCT 1985	JAN-OCT 1986
Wheat (5,000 bu)	191,890	164,119	1,821,829	1,856,377
Corn (5,000 bu)	519,329	620,634	5,234,237	5,131,197
Oats (5,000 bu)	11,405	9,437	81,207	100,717
Soybeans (5,000 bu)	672,813	653,208	5,973,293	5,276,922
Soybean Oil	270,034	324,762	3,087,508	2,661,962
Soybean Meal	287,502	292,340	2,803,048	2,604,928
Silver (1,000 oz)	70,966	24,756	896,806	439,709
Gold (kilo)	9,974	14,927	154,388	102,027
GNMA Mrtges, CDR	4,713	144	76,392	21,447
Cash Settle GNMA	0	10	0	7,351
T-Bonds	3,557,951	3,853,112	32,365,442	45,469,806
T-Notes (6 1/2-10 yr)	234,344	319,865	2,270,384	3,793,264
Municipal Bond Index	49,894	59,912	225,356	776,799
Major Market Index	100,536	0	2,048,646	36,292
MMI Maxi	56,526	132,012	189,045	1,507,418
NASDAQ-100	46,028	0	46,028	3,743
CHICAGO BOARD OF TRADE	6,083,905	6,469,238	57,273,609	69,789,959
Wheat (5,000 bu)	60,970	54,356	635,185	651,572
Value Line Index	106,665	44,888	959,623	845,473
Mini Value Line	1,483	2,048	16,548	15,740
KANSAS CITY BD. OF TRD.	169,118	101,292	1,611,356	1,512,785
Coffee "C"	58,870	112,685	472,252	921,594
Sugar #11	224,866	258,744	2,547,191	3,215,076
Sugar #12	12,521	173	80,183	19,058
Sugar #14	2,797	8,075	8,458	60,904 1/
Cocoa (10 M tons)	58,358	64,729	709,563	679,972
CPI-W	68	4	1,288	8,772
COFFEE SUGAR & COCOA	357,480	444,410	3,818,935	4,905,376

1/volume corrected by exchange for August 1986 - 3,968 contracts traded

	OCTOBER 1985	OCTOBER 1986	JAN-OCT 1985	JAN-OCT 1986
Wheat (1,000 bu)	17,372	23,057	292,934	306,509
Corn (1,000 bu)	20,898	34,644	381,458	348,409
Oats (1,000 bu)	157	95	1,539	1,388
Soybeans (1,000 bu)	71,219	70,633	687,853	617,651
Soybean Meal New		205	0	1,865
Soybean Meal Old	510	46	9,731	3,193
Live Cattle (20,000#)	5,492	3,721	54,119	52,844
Live Hogs (15,000#)	5,170	6,046	64,318	70,740
Silver (1,000 oz)	138	7	4,088	649
New York Silver	3,250	307	52,601	8,444
Gold (33.2 oz)	0	0	76	0
New York Gold	1,268	2,080	28,237	17,603
Platinum	210	847	1,138	4,911
Copper	197	13	3,741	881
Copper High Grade		57	0	1,700
T-Bonds ($50,000)	21,442	37,502	255,676	375,686
T-Bills ($500,000)	2,253	3,581	31,902	28,661
British Pound	1,260	893	18,405	15,486
Swiss Franc	7,776	8,616	96,915	86,241
Deutschemark	5,263	5,658	75,334	65,962
Japanese Yen	2,798	4,260	27,860	40,929
Canadian Dollar	190	153	2,977	5,212
MIDAMERICA COMMODITY EX.	166,863	202,441	2,090,902	2,054,964
Live Hogs (30,000#)	156,841	183,401	1,431,126	1,623,341
Pork Bellies (fzn)	99,291	87,712	1,280,375	921,692
Live Cattle (40,000#)	445,323	376,861	3,648,596	4,128,190
Feeder Cattle	40,773	28,593	400,296	377,271
Lumber	34,703	35,847	524,020	443,041
Gold (100 oz)	0	0	7	0
T-Bills (90-day)	159,945	114,196	2,134,086	1,603,744
Domestic CD (90-day)	1,122	2	79,483	3,040
Eurodollar (3-month)	694,349	1,046,694	7,494,364	9,213,834
European Currency Unit		866	0	41,582
British Pound	170,914	177,196	2,387,003	2,406,124
Canadian Dollar	21,328	30,288	375,425	639,698
Deutsche Mark	505,476	497,959	5,603,925	5,658,023
Japanese Yen	300,962	340,641	1,893,940	3,445,457
Mexican Peso	1,084	0	11,289	0
Swiss Franc	424,331	417,385	4,109,821	4,178,681
French Franc	246	1	8,911	2,445
S&P 500 Index	1,352,252	1,457,688	12,317,987	16,413,713
S&P 100 Index	0	0	1,662	3,514
S&P OTC 250	30,269	11	30,269	5,269
CHICAGO MERCANTILE EX.	4,439,209	4,795,341	43,732,585	51,108,659

	OCTOBER 1985	OCTOBER 1986	JAN-OCT 1985	JAN-OCT 1986
Wheat (5,000 bu)	23,096	23,043	255,082	246,064
White Wheat (5,000 bu)	311	37	3,212	606
MINNEAPOLIS GRAIN EX.	23,407	23,080	258,294	246,670
Copper	178,728	121,361	2,078,403	1,623,807
Silver (5,000 oz)	313,964	286,680	4,138,518	3,342,528
Gold (100 oz)	438,650	846,884	6,748,912	7,096,151
Aluminum	3,166	1,104	63,561	50,065
COMMODITY EXCHANGE	934,508	1,256,029	13,029,394	12,112,551
Cotton #2	55,046	111,359	521,120	816,820
Orange Jce, Fzn. Conc.	16,320	17,513	130,375	177,046
Propane	1,047	1,414	10,753	10,214
European Currency Unit		4,339	0	71,047
Dollar Index		5,270	0	138,068
NY COTTON & CITRUS	72,413	139,895	662,248	1,213,195
NYSE Composite Index	226,989	227,379	2,375,339	2,678,232
Cmdty Rsrch Bureau Index		5,375	0	42,300
NEW YORK FUTURES EX.	226,989	232,754	2,375,339	2,720,532
Palladium	8,932	10,565	108,491	124,746
Platinum	68,634	164,827	544,520	1,374,720
Potatoes(Cash Settlement)	1,639	2,435	15,502	13,373
No. 2 Heating Oil, NY	246,558	387,054	1,746,284	2,653,555
Leaded Reg. Gasoline, NY	66,622	1,806	573,160	829,733
Unleaded Reg. Gas., NY	15,808	104,884	116,447	257,011
Crude Oil	365,945	986,419	3,256,195	6,767,366
NEW YORK MERCANTILE EX.	774,138	1,657,990	6,360,599	12,020,504
Rice, Rough Old	0	0	9	0
Rice, Rough New		731	0	1,918
Cotton Short Staple	28	0	1,734	3
CHIC. RICE & COTTON EX.	28	731	1,743	1,921
TOTAL FUTURES	13,248,058	15,323,201	131,215,004	157,687,116
PERCENT CHANGE	+ 15.66%		+ 20.17%	

TOTAL CONTRACTS	1984	1983	1982	1981
OCTOBER	12,164,378	12,173,182	10,159,986	7,897,309
JAN-OCT	126,913,958	118,025,441	92,329,679	80,945,354

COMMODITY GROUP	OCTOBER 1985	OCTOBER 1986	JAN-OCT 1985	JAN-OCT 1986
Ag Commodities	3,330,841	3,533,394	32,633,333	32,889,202
Interest Rate	4,676,119	5,380,376	44,707,729	60,654,901
Precious Metals	915,986	1,351,880	12,677,782	12,511,488
Equity Indices	1,970,642	1,923,938	18,210,503	22,286,193
Foreign Currency	1,441,628	1,488,275	14,611,805	16,656,887
NonPrecious Metal	182,091	122,535	2,145,705	1,676,453
Petroleum Product	695,980	1,481,577	5,702,839	10,517,879
Other	34,771	41,226	525,308	494,113
TOTAL	13,248,058	15,323,201	131,215,004	157,687,116
%				
Ag Commodities	25.14%	23.06%	24.87%	20.86%
Interest Rate	35.30%	35.11%	34.07%	38.47%
Precious Metals	6.91%	8.82%	9.66%	7.93%
Equity Indices	14.87%	12.56%	13.88%	14.13%
Foreign Currency	10.88%	9.71%	11.14%	10.56%
Non-precious Meta	1.37%	0.80%	1.64%	1.06%
Petroleum Product	5.25%	9.67%	4.35%	6.67%
Other	0.26%	0.27%	0.40%	0.31%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from October 1985 to October 1986.

	Amount of Increase
Crude Oil, NYMEX	620,474
Gold, COMEX	408,234
Eurodollar, CME	352,345
T-Bonds, CBT	295,161
No.2 Heating Oil,NYMEX	140,496
S&P 500, CME	105,436
Corn, CBT	101,305
Platinum, NYMEX	96,193
Unleaded Reg.Gas,NYMEX	89,076
T-Notes, CBT	85,521
MMI Maxi, CBT	75,486
Cotton #2, NYCE	56,313
Soybean Oil, CBT	54,728
Coffee, CSC	53,815

	Amount of Decrease
Major Market Index, CBT	100,536
Live Cattle, CME	68,462
Leaded Reg. Gas, NYMEX	64,816
Value Line Index, KCBOT	61,777
Copper, COMEX	57,367

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MONTHLY VOLUME REPORT

NOVEMBER 1986

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Rose Hamed
(202)466-5460

	NOVEMBER 1985	NOVEMBER 1986	JAN-NOV 1985	JAN-NOV 1986
Wheat (5,000 bu)	157,942	130,872	1,979,771	1,987,249
Corn (5,000 bu)	709,006	518,156	5,943,243	5,649,353
Oats (5,000 bu)	10,778	18,720	91,985	119,437
Soybeans (5,000 bu)	776,287	494,578	6,749,580	5,771,500
Soybean Oil	281,548	261,401	3,369,056	2,923,363
Soybean Meal	292,318	209,288	3,095,366	2.814,216
Silver (1,000 oz)	86,248	53,182	983,054	492,891
Gold (kilo)	8,637	10,655	163,025	112,682
GNMA Mrtges, CDR	4,036	2,070	80,428	23,517
Cash Settle GNMA	0	0	0	7,351
T-Bonds	4,118,173	3,595,031	36,483,615	49,064,837
T-Notes (6 1/2-10 yr)	297,518	328,052	2,567,902	4,121,316
Municipal Bond Index	59,457	59,211	284,813	836,010
Major Market Index	7,751	0	2,056,397	36,292
MMI Maxi	107,364	113,493	296,409	1,620,911
NASDAQ-100	67,175	0	113,203	3,743
CHICAGO BOARD OF TRADE	6,984,238	5,794,709	64,257,847	75,584,668
Wheat (5,000 bu)	54,048	49,793	689,233	701,365
Value Line Index	117,212	44,848	1,076,835	890,321
Mini Value Line	1,241	1,371	17,789	17,111
KANSAS CITY BD. OF TRD.	172,501	96,012	1,783,857	1,608,797
Coffee "C"	83,845	89,713	556,097	1,011,307
Sugar #11	216,340	173,612	2,763,531	3,388,688
Sugar #12	7,868	0	88,051	19,058
Sugar #14	3,977	4,535	12,435	65,439
Cocoa (10 M tons)	53,056	54,090	762,619	734,062
CPI-W	27	3	1,315	8,775
COFFEE SUGAR & COCOA	365,113	321,953	4,184,048	5,227,329

	NOVEMBER 1985	NOVEMBER 1986	JAN-NOV 1985	JAN-NOV 1986
Wheat (1,000 bu)	26,755	32,251	319,689	338,760
Corn (1,000 bu)	57,184	33,192	438,642	381,601
Oats (1,000 bu)	138	412	1,677	1,800
Soybeans (1,000 bu)	78,130	26,736	765,983	644,387
Soybean Meal New		169	0	2,034
Soybean Meal Old	752	19	10,483	3,212
Live Cattle (20,000#)	4,839	2,931	58,958	55,775
Live Hogs (15,000#)	4,294	4,278	68,612	75,018
Silver (1,000 oz)	300	0	4,388	649
New York Silver	4,234	769	56,835	9,213
Gold (33.2 oz)	0	0	76	0
New York Gold	1,970	2,119	30,207	19,722
Platinum	102	638	1,240	5,549
Copper	173	11	3,914	892
Copper High Grade		49	0	1,740
T-Bonds ($50,000)	21,806	39,306	277,482	414,992
T-Bills ($500,000)	2,220	2,742	34,122	31,403
British Pound	1,196	835	19,601	16,321
Swiss Franc	6,639	7,355	103,554	93,596
Deutschemark	4,702	4,682	80,036	70,644
Japanese Yen	2,713	4,033	30,573	44,962
Canadian Dollar	125	422	3,102	5,634
MIDAMERICA COMMODITY EX.	218,272	162,949	2,309,174	2,217,913
Live Hogs (30,000#)	145,240	171,026	1,576,366	1,794,367
Pork Bellies (fzn)	85,377	91,779	1,365,752	1,013,471
Live Cattle (40,000#)	404,955	289,372	4,053,551	4,417,562
Feeder Cattle	23,544	18,996	423,840	396,267
Lumber	29,556	28,912	553,576	471,953
Gold (100 oz)	0	0	7	0
T-Bills (90-day)	142,115	106,269	2,276,201	1,710,013
Domestic CD (90-day)	1,782	20	81,265	3,060
Eurodollar (3-month)	695,425	836,280	8,189,789	10,050,114
European Currency Unit		1,233	0	42,815
British Pound	196,414	149,201	2,583,417	2,555,325
Canadian Dollar	34,089	37,119	409,514	676,817
Deutsche Mark	452,116	460,069	6,056,041	6,118,092
Japanese Yen	312,747	284,177	2,206,687	3,729,634
Mexican Peso	1,448	0	12,737	0
Swiss Franc	360,329	392,198	4,470,150	4,570,879
French Franc	175	19	9,086	2,464
S&P 500 Index	1,293,906	1,537,286	13,611,893	17,950,999
S&P 100 Index	0	0	1,662	3,514
S&P OTC 250	46,308	1	76,577	5,270
CHICAGO MERCANTILE EX.	4,225,526	4,403,957	47,958,111	55,512,616

	NOVEMBER 1985	NOVEMBER 1986	JAN-NOV 1985	JAN-NOV 1986
Wheat (5,000 bu)	23,910	18,900	278,992	264,964
White Wheat (5,000 bu)	124	48	3,336	654
MINNEAPOLIS GRAIN EX.	24,034	18,948	282,328	265,618
Copper	200,142	162,963	2,278,545	1,786,770
Silver (5,000 oz)	332,770	338,934	4,471,288	3,681,462
Gold (100 oz)	479,122	724,314	7,228,034	7,820,465
Aluminum	6,934	1,699	70,495	51,764
COMMODITY EXCHANGE	1,018,968	1,227,910	14,048,362	13,340,461
Cotton #2	63,829	113,812	584,949	930,632
Orange Jce, Fzn. Conc.	11,115	9,551	141,490	186,597
Propane	1,565	888	12,318	11,102
European Currency Unit		6,929	0	77,976
Dollar Index	42,929	6,139	42,929	144,207
NY COTTON & CITRUS	119,438	137,319	781,686	1,350,514
NYSE Composite Index	207,218	223,367	2,582,557	2,901,599
Cmdty Rsrch Bureau Index		8,182	0	50,482
NEW YORK FUTURES EX.	207,218	231,549	2,582,557	2,952,081
Palladium	14,829	14,090	123,320	138,836
Platinum	64,758	136,645	609,278	1,511,365
Potatoes(Cash Settlement)	848	1,510	16,350	14,883
No. 2 Heating Oil, NY	219,126	271,497	1,965,410	2,925,052
Leaded Reg. Gasoline, NY	40,949	0	614,109	829,733
Unleaded Reg. Gas., NY	8,427	74,711	124,874	331,722
Crude Oil	337,892	604,384	3,594,087	7,371,750
NEW YORK MERCANTILE EX.	686,829	1,102,837	7,047,428	13,123,341
Rice, Rough Old	0		9	0
Rice, Rough New		389	0	2,307
Cotton Short Staple	17		1,751	3
CHIC. RICE & COTTON EX.	17	389	1,760	2,310
TOTAL FUTURES	14,022,154	13,498,532	145,237,158	171,185,648
PERCENT CHANGE		-3.73%		17.87%

TOTAL CONTRACTS	1984	1983	1982	1981
NOVEMBER	12,693,640	11,973,837	10,760,894	8,786,071
JAN-NOV	139,607,598	129,999,278	103,090,573	89,731,405

COMMODITY GROUP	NOVEMBER 1985	NOVEMBER 1986	JAN-NOV 1985	JAN-NOV 1986
Ag Commodities	3,578,064	2,820,129	36,211,397	35,709,331
Interest Rate	5,326,004	4,915,909	50,033,733	65,570,810
Precious Metals	992,970	1,281,346	13,670,752	13,792,834
Equity Indices	1,907,632	1,979,577	20,118,135	24,265,770
Foreign Currency	1,372,693	1,348,272	15,984,498	18,005,159
NonPrecious Metal	207,249	164,722	2,352,954	1,841,175
Petroleum Product	607,959	951,480	6,310,798	11,469,359
Other	29,583	37,097	554,891	531,210
TOTAL	14,022,154	13,498,532	145,237,158	171,185,648
%				
Ag Commodities	25.52%	20.89%	24.93%	20.86%
Interest Rate	37.98%	36.42%	34.45%	38.30%
Precious Metals	7.08%	9.49%	9.41%	8.06%
Equity Indices	13.60%	14.67%	13.85%	14.18%
Foreign Currency	9.79%	9.99%	11.01%	10.52%
Non-precious Meta	1.48%	1.22%	1.62%	1.08%
Petroleum Product	4.34%	7.05%	4.35%	6.70%
Other	0.21%	0.27%	0.38%	0.31%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from November 1985 to November 1986.

	Amount of Increase		Amount of Decrease
Crude Oil, NYMEX	266,492	T-Bonds, CBT	523,142
Gold, COMEX	245,192	Soybeans, CBT	281,709
S&P 500 Index, CME	243,380	Corn, CBT	190,850
Eurodollar, CME	140,855	Live Cattle, CME	115,583
Platinum, NYMEX	71,887	Soybean Meal, CBT	83,030
Unleaded Reg.Gas,NYMEX	66,284	Value Line Index, KCBOT	72,364
No.2 Heating Oil,NYMEX	52,371	NASDAQ-100, CBT	67,175
		Soybeans, MIDAM	51,394

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MONTHLY VOLUME REPORT

DECEMBER 1986

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Rose Hamed
(202)466-5460

	DECEMBER 1985	DECEMBER 1986	JAN-DEC 1985	JAN-DEC 1986
Wheat (5,000 bu)	148,191	103,067	2,127,962	2,090,316
Corn (5,000 bu)	449,569	510,945	6,392,812	6,160,298
Oats (5,000 bu)	7,039	21,515	99,024	140,952
Soybeans (5,000 bu)	642,548	362,168	7,392,128	6,133,668
Soybean Oil	278,352	259,600	3,647,408	3,182,963
Soybean Meal	243,902	234,789	3,339,268	3,049,005
Silver (1,000 oz)	51,776	18,348	1,034,830	511,239
Gold (kilo)	5,502	11,864	168,527	124,546
GNMA Mrtges, CDR	3,968	561	84,396	24,078
Cash Settle GNMA	0	0	0	7,351
T-Bonds	3,964,742	3,533,974	40,448,357	52,598,811
T-Notes (6 1/2-10 yr)	292,530	305,160	2,860,432	4,426,476
Municipal Bond Index	49,878	70,970	334,691	906,980
Major Market Index	5,686	0	2,062,083	36,292
MMI Maxi	125,682	118,005	422,091	1,738,916
NASDAQ-100	26,685	0	139,888	3,743
CHICAGO BOARD OF TRADE	6,296,050	5,550,966	70,553,897	81,135,634
Wheat (5,000 bu)	46,214	42,658	735,447	744,023
Value Line Index	127,824	63,664	1,204,659	953,985
Mini Value Line	1,243	1,567	19,032	18,678
KANSAS CITY BD. OF TRD.	175,281	107,889	1,959,138	1,716,686
Coffee "C"	94,671	61,835	650,768	1,073,142
Sugar #11	249,398	195,126	3,012,929	3,583,814
Sugar #12	11,800	0	99,851	19,058
Sugar #14	4,998	7,087	17,433	72,526
Cocoa (10 M tons)	37,954	43,703	800,573	777,765
CPI-W	9	1	1,324	8,776
COFFEE SUGAR & COCOA	398,830	307,752	4,582,878	5,535,081

	DECEMBER 1985	DECEMBER 1986	JAN-DEC 1985	JAN-DEC 1986
Wheat (1,000 bu)	27,666	5,989	347,355	344,749
Corn (1,000 bu)	18,019	25,093	456,661	406,694
Oats (1,000 bu)	69	369	1,746	2,169
Soybeans (1,000 bu)	77,248	35,769	843,231	680,156
Soybean Meal New		222		2,256
Soybean Meal Old	498	19	10,981	3,231
Live Cattle (20,000#)	5,552	2,977	64,510	58,752
Live Hogs (15,000#)	5,776	5,800	74,388	80.818
Silver (1,000 oz)	122	0	4,510	649
New York Silver	1,051	129	57,886	9,342
Gold (33.2 oz)	0	0	76	0
New York Gold	1,260	1,389	31,467	21,111
Platinum	128	395	1,368	5,944
Copper	129	0	4,043	892
Copper High Grade		4		1,753
T-Bonds ($50,000)	19,551	52,647	297,033	467,639
T-Bills ($500,000)	2,782	3,287	36,904	34,690
British Pound	1,638	949	21,239	17,270
Swiss Franc	6,493	8,423	110,047	102,019
Deutschemark	5,403	4,018	85,439	74,662
Japanese Yen	2,339	2,639	32,912	47,601
Canadian Dollar	268	516	3,370	6,150
MIDAMERICA COMMODITY EX.	175,992	150,634	2,485,166	2,368,547
Live Hogs (30,000#)	143,495	142,497	1,719,861	1,936,864
Pork Bellies (fzn)	91,634	86,868	1,457,386	1,100,339
Live Cattle (40,000#)	383,776	272,976	4,437,327	4,690,538
Feeder Cattle	32,041	15,174	455,881	411,441
Lumber	27,972	30,577	581,548	502,530
Gold (100 oz)	0	0	7	0
T-Bills (90-day)	137,137	105,149	2,413,338	1,815,162
Domestic CD (90-day)	2,841	2	84,106	3,062
Eurodollar (3-month)	710,739	774,800	8,900,528	10,824,914
European Currency Unit		1,011	0	43,826
British Pound	215,607	146,005	2,799,024	2,701,330
Canadian Dollar	59,482	57,254	468,996	734,071
Deutsche Mark	393,343	464,053	6,449,384	6,582,145
Japanese Yen	208,407	240,143	2,415,094	3,969,777
Mexican Peso	0	0	12,737	0
Swiss Franc	288,009	427,551	4,758,159	4,998,430
French Franc	249	221	9,335	2,685
S&P 500 Index	1,444,062	1,554,274	15,055,955	19,505,273
S&P 100 Index	0	0	1,662	3,514
S&P OTC 250	18,342	0	94,919	5,270
CHICAGO MERCANTILE EX.	4,157,136	4,318,555	52,115,247	59,831,171

	DECEMBER 1985	DECEMBER 1986	JAN-DEC 1985	JAN-DEC 1986	
Wheat (5,000 bu)	18,517	18,936	297,509	283,900	
White Wheat (5,000 bu)	66	32	3,402	686	
MINNEAPOLIS GRAIN EX.	18,583	18,968	300,911	284,586	
Copper	166,007	85,439	2,444,552	1,872,209	
Silver (5,000 oz)	349,918	168,225	4,821,206	3,849,687	
Gold (100 oz)	545,800	579,569	7,773,834	8,400,175	
Aluminum	6,568	863	77,063	52,627	
COMMODITY EXCHANGE	1,068,293	834,096	15,116,655	14,174,698	
Cotton #2	51,543	84,618	636,492	1,015,392	1/
Orange Jce, Fzn. Conc.	49,268	24,946	190,758	211,543	
Propane	1,406	864	13,724	11,966	
European Currency Unit		5,919	0	72,195	2/
Dollar Index	31,644	10,587	74,573	166,494	3/
NY COTTON & CITRUS	133,861	126,934	915,547	1,477,590	
NYSE Composite Index	251,057	222,069	2,833,614	3,123,668	
Cmdty Rsrch Bureau Index		8,842	0	59,324	
NEW YORK FUTURES EX.	251,057	230,911	2,833,614	3,182,992	
Palladium	9,903	6,726	133,223	145,562	
Platinum	83,978	113,270	693,256	1,624,635	
Potatoes(Cash Settlement)	553	1,675	16,903	16,558	
No. 2 Heating Oil, NY	242,323	349,992	2,207,733	3,275,044	
Leaded Reg. Gasoline, NY	53,063	0	667,172	829,733	
Unleaded Reg. Gas., NY	7,737	107,630	132,611	439,352	
Crude Oil	386,780	941,779	3,980,867	8,313,529	
NEW YORK MERCANTILE EX.	784,337	1,521,072	7,831,765	14,644,413	
Rice, Rough Old	0		9	0	
Rice, Rough New		788	0	3,095	
Cotton Short Staple	0		1,751	3	
CHIC. RICE & COTTON EX.	0	788	1,760	3,098	
TOTAL FUTURES	13,459,420	13,168,565	158,696,578	184,354,496	
PERCENT CHANGE	-2.16%		16.17%		

TOTAL CONTRACTS	1984	1983	1982	1981
DECEMBER	9,764,627	9,925,635	9,310,306	8,790,946
JAN-DEC	149,372,225	139,924,940	112,400,879	98,522,371

COMMODITY GROUP	DECEMBER 1985	DECEMBER 1986	JAN-DEC 1985	JAN-DEC 1986
Ag Commodities	3,120,357	2,567,241	39,331,754	38,276,714
Interest Rate	5,134,290	4,775,580	55,125,094	70,202,183
Precious Metals	1,049,438	899,915	14,720,190	14,692,890
Equity Indices	2,082,103	2,041,136	22,243,167	26,462,813
Foreign Currency	1,181,238	1,358,702	17,165,736	19,352,161
NonPrecious Metal	172,704	86,306	2,525,658	1,927,481
Petroleum Product	691,309	1,400,265	7,002,107	12,869,624
Other	27,981	39,420	582,872	570,630
TOTAL	13,459,420	13,168,565	158,696,578	184,354,496
%				
Ag Commodities	23.18%	19.50%	24.78%	20.76%
Interest Rate	38.15%	36.26%	34.74%	38.08%
Precious Metals	7.80%	6.83%	9.28%	7.97%
Equity Indices	15.47%	15.50%	14.02%	14.35%
Foreign Currency	8.78%	10.32%	10.82%	10.50%
Non-precious Meta	1.28%	0.66%	1.59%	1.05%
Petroleum Product	5.14%	10.63%	4.41%	6.98%
Other	0.21%	0.30%	0.37%	0.31%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from December 1985 to December 1986.

	Amount of Increase		Amount of Decrease
Crude Oil, NYMEX	554,999	T-Bonds, CBT	430,768
Swiss Franc, CME	139,542	Soybeans, CBT	280,380
S&P 500 Index, CME	110,212	Silver, COMEX	181,693
No.2 Heating Oil,NYMEX	107,669	Live Cattle, CME	110,800
Unleaded Reg.Gas,NYMEX	99,893	Copper, COMEX	80,568
Deutschemark, CME	70,710	British Pound, CME	69,602
Eurodollar, CME	64,061	Value Line Index, KCBOT	64,160
Corn, CBT	61,376	Sugar #11, CSC	54,272
		Leaded Reg. Gas.,NYMEX	53,063

1/ figure corrected for November 1986 to 113,954
2/ figure corrected for March 1986 to 4,258
3/ figure corrected for March 1986 to 15,958

2/11/87 A5040-2A

MONTHLY VOLUME REPORT JANUARY 1987

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Rose H. Hamed
(202)466-5460

	JANUARY 1986	JANUARY 1987
Wheat (5,000 bu)	200,502	133,715
Corn (5,000 bu)	525,782	468,601
Oats (5,000 bu)	10,934	18,807
Soybeans (5,000 bu)	738,368	434,849
Soybean Oil	263,130	347,320
Soybean Meal	260,188	260,377
Silver (1,000 oz)	89,467	26,856
Gold (kilo)	15,203	14,101
GNMA Mrtges, CDR	2,528	29
T-Bonds	4,640,173	4,187,783
T-Notes (6 1/2-10 yr)	269,730	304,850
Municipal Bond Index	79,131	61,476
Major Market Index	4,292	0
MMI Maxi	134,269	217,355
NASDAQ-100	2,505	0
CHICAGO BOARD OF TRADE	7,236,202	6,476,119
Wheat (5,000 bu)	62,654	52,476
Value Line Index	124,720	78,149
Mini Value Line	1,325	2,388
KANSAS CITY BD. OF TRD.	188,699	133,013
Coffee "C"	113,305	69,564
Sugar #11	308,044	387,630
Sugar #12	6,744	0
Sugar #14	9,284	9,411
Cocoa (10 M tons)	52,774	67,268
CPI-W	2,015	0
COFFEE SUGAR & COCOA	492,166	533,873

	JANUARY 1986	JANUARY 1987	
Wheat (1,000 bu)	42,686	18,223	
Corn (1,000 bu)	42,828	14,158	
Oats (1,000 bu)	117	298	
Soybeans (1,000 bu)	85,472	20,566	
Soybean Meal New	3	161	
Soybean Meal Old	1,989	11	
Live Cattle (20,000#)	6,419	3,157	
Live Hogs (15,000#)	5,584	4,091	
Silver (1,000 oz)	127	0	
New York Silver	1,517	223	
New York Gold	1,809	1,889	
Platinum	168	309	
Copper	154	0	
Copper High Grade		3	
T-Bonds ($50,000)	25,101	51,269	
T-Bills ($500,000)	1,934	2,867	
British Pound	1,922	861	
Swiss Franc	7,087	8,744	
Deutschemark	6,619	7,633	
Japanese Yen	1,837	3,925	
Canadian Dollar	751	647	
MIDAMERICA COMMODITY EX.	234,124	139,035	
Live Hogs (30,000#)	156,282	159,211	
Pork Bellies (fzn)	92,033	104,134	
Live Cattle (40,000#)	492,649	376,610	
Feeder Cattle	35,456	38,523	
Lumber	29,570	40,351	
T-Bills (90-day)	175,022	137,909	
Domestic CD (90-day)	1,038	7	
Eurodollar (3-month)	888,489	1,072,218	
European Currency Unit	7,790	15	
British Pound	296,157	147,040	
Canadian Dollar	95,058	66,341	
Deutsche Mark	631,480	605,003	
Japanese Yen	216,146	287,066	
Swiss Franc	376,200	511,680	
French Franc	223	587	
Australian Dollar		8,083	1/
S&P 500 Index	1,486,489	1,804,815	
S&P OTC 250	1,813	0	
CHICAGO MERCANTILE EX.	4,981,895	5,359,593	

1/trading inaugurated 1/13/87

	JANUARY 1986	JANUARY 1987
Wheat (5,000 bu)	21,111	19,184
White Wheat (5,000 bu)	104	0
MINNEAPOLIS GRAIN EX.	21,215	19,184
Copper	190,983	124,845
Silver (5,000 oz)	394,008	247,346
Gold (100 oz)	1,126,235	936,426
Aluminum	8,409	967
COMMODITY EXCHANGE	1,719,635	1,309,584
Cotton #2	73,576	110,165
Orange Jce, Fzn. Conc.	39,756	28,566
Propane	784	723
European Currency Unit	6,982	3,647
Dollar Index	24,185	12,705
NY COTTON & CITRUS	145,283	155,806
NYSE Composite Index	256,465	250,791
Cmdty Rsrch Bureau Index		3,360
NEW YORK FUTURES EX.	256,465	254,151
Palladium	12,115	9,653
Platinum	101,271	117,192
Potatoes(Cash Settlement)	672	1,480
No. 2 Heating Oil, NY	274,057	399,813
Leaded Reg. Gasoline, NY	81,277	0
Unleaded Reg. Gas., NY	13,478	135,208
Crude Oil	520,070	873,179
NEW YORK MERCANTILE EX.	1,002,940	1,536,525
Rice, Rough	0	609
Cotton Short Staple	1	0
CHIC. RICE & COTTON EX.	1	609
TOTAL FUTURES	16,278,625	15,917,492
PERCENT CHANGE		102.27%

TOTAL CONTRACTS	1985	1984	1983	1982
JANUARY	13,253,143	11,159,053	11,019,136	7,634,542

COMMODITY GROUP	JANUARY 1986	JANUARY 1987
Interest Rate	6,028,200	5,769,637
Ag Commodities	3,648,447	3,149,165
Foreign Currency	1,648,252	1,651,272
Equity Indices	2,091,009	2,414,974
Precious Metals	1,741,920	1,353,995
Petroleum Products	889,666	1,408,923
Non-precious Metal	199,546	125,815
Other	31,585	43,711
TOTAL	16,278,625	15,917,492
PERCENTAGE		
Interest Rate	37.03%	36.25%
Ag Commodities	22.41%	19.78%
Foreign Currency	10.13%	10.37%
Equity Indices	12.85%	15.17%
Precious Metals	10.70%	8.51%
Petroleum Products	5.47%	8.85%
Non-precious Metal	1.23%	0.79%
Other	0.19%	0.27%
TOTAL	100.00%	100.00%

Changes of over 50,000 contracts from January 1986 to January 1987.

	Amount of Increase
Crude Oil, NYMEX	353,109
S&P 500 Index, CME	318,326
Eurodollar, CME	183,729
Swiss Franc, CME	135,480
No.2 Heating Oil,NYMEX	125,756
Unleaded Reg Gas,NYMEX	121,730
Soybean Oil, CBT	84,190
MMI Maxi, CBT	83,086
Sugar #11, CSC	79,586
Japanese Yen, CME	70,920

	Amount of Decrease
T-Bonds, CBT	452,390
Soybeans, CBT	303,519
Gold, COMEX	189,809
British Pound, CME	149,117
Silver, COMEX	146,662
Live Cattle, CME	116,039
Leaded Reg Gas, NYMEX	81,277
Wheat, CBT	66,787
Copper, COMEX	66,138
Soybeans, MIDAM	64,906
Silver, CBT	62,611
Corn, CBT	57,181

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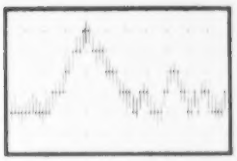

MONTHLY VOLUME REPORT

FEBRUARY 1987

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Rose Hamed
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	FEBRUARY 1986	FEBRUARY 1987	JAN-FEB 1986	JAN-FEB 1987
Wheat (5,000 bu)	147,246	152,912	347,748	286,627
Corn (5,000 bu)	430,681	580,204	956,463	1,048,805
Oats (5,000 bu)	8,346	27,662	19,280	46,469
Soybeans (5,000 bu)	496,881	363,216	1,235,249	798,065
Soybean Oil	235,891	304,796	499,021	652,116
Soybean Meal	252,896	211,605	513,084	471,982
Silver (1,000 oz)	55,949	11,683	145,416	38,539
Gold (kilo)	11,682	9,586	26,885	23,687
GNMA Mrtges, CDR	4,012	88	6,540	117
T-Bonds	5,220,012	4,307,645	9,860,185	8,495,428
T-Notes (6 1/2-10 yr)	401,352	358,299	671,082	663,149
Municipal Bond Index	71,312	60,950	150,443	122,426
Major Market Index	3,872		8,164	194,697
MMI Maxi	142,238	194,697	276,507	412,052
NASDAQ-100	373	0	2,878	0
CHICAGO BOARD OF TRADE	7,482,743	6,583,343	14,718,945	13,254,159
Wheat (5,000 bu)	51,909	76,244	114,563	128,720
Value Line Index	93,913	62,511	218,633	140,660
Mini Value Line	1,246	1,944	2,571	4,332
KANSAS CITY BD. OF TRD.	147,068	140,699	335,767	273,712
Coffee "C"	95,509	81,427	208,814	150,991
Sugar #11	268,053	381,393	576,097	769,023
Sugar #12	3,136	0	9,880	0
Sugar #14	4,749	3,330	14,033	12,741
Cocoa (10 M tons)	61,836	61,641	114,610	128,909
CPI-W	3,372	1	5,387	1
COFFEE SUGAR & COCOA	436,655	527,792	928,821	1,061,665

	FEBRUARY 1986	FEBRUARY 1987	JAN-FEB 1986	JAN-FEB 1987
Wheat (1,000 bu)	31,612	30,420	74,298	48,643
Corn (1,000 bu)	41,619	30,479	84,447	44,637
Oats (1,000 bu)	219	453	336	751
Soybeans (1,000 bu)	54,671	24,567	140,143	45,133
Soybean Meal New	218	144	221	305
Soybean Meal Old	433	4	2,422	15
Live Cattle (20,000#)	5,576	3,740	11,995	6,897
Live Hogs (15,000#)	4,298	3,818	9,882	7,909
Silver (1,000 oz)	117	0	244	0
New York Silver	1,160	463	2,677	686
New York Gold	1,988	1,295	3,797	3,184
Platinum	176	221	344	530
Copper	135	2	289	2
Copper High Grade		14	0	17
T-Bonds ($50,000)	29,271	37,582	54,372	88,851
T-Bills ($500,000)	2,814	1,694	4,748	4,561
British Pound	1,653	872	3,575	1,733
Swiss Franc	8,111	7,873	15,198	16,617
Deutschemark	7,096	9,266	13,715	16,899
Japanese Yen	3,360	2,204	5,197	6,129
Canadian Dollar	686	1,277	1,437	1,924
MIDAMERICA COMMODITY EX.	195,213	156,388	429,337	295,423
Live Hogs (30,000#)	108,523	138,543	264,805	297,754
Pork Bellies (fzn)	81,768	95,108	173,801	199,242
Live Cattle (40,000#)	381,015	426,717	873,664	803,327
Feeder Cattle	34,784	41,333	70,240	79,856
Lumber	34,647	49,167	64,217	89,518
T-Bills (90-day)	215,432	218,777	390,454	356,686
Domestic CD (90-day)	790	55	1,828	62
Eurodollar (3-month)	825,087	1,472,184	1,713,576	2,544,402
European Currency Unit	1,574	13	9,364	28
British Pound	293,231	157,988	589,388	305,028
Canadian Dollar	99,514	96,414	194,572	162,755
Deutsche Mark	613,473	608,721	1,244,953	1,213,724
Japanese Yen	316,929	198,457	533,075	485,523
Swiss Franc	418,460	471,745	794,660	983,425
French Franc	164	346	387	933
Australian Dollar		5,530	0	13,613
S&P 500 Index	1,573,003	1,600,997	3,059,492	3,405,812
S&P OTC 250	1,286	0	3,099	0
CHICAGO MERCANTILE EX.	4,999,680	5,582,095	9,981,575	10,941,688

	FEBRUARY 1986	FEBRUARY 1987	JAN-FEB 1986	JAN-FEB 1987
Wheat (5,000 bu)	17,372	21,050	38,483	40,234
White Wheat (5,000 bu)	67	18	171	18
MINNEAPOLIS GRAIN EX.	17,439	21,068	38,654	40,252
Copper	206,513	178,598	397,496	303,443
Silver (5,000 oz)	368,915	247,958	762,923	495,304
Gold (100 oz)	574,150	706,884	1,700,385	1,643,310
Aluminum	9,600	1,688	18,009	2,655
COMMODITY EXCHANGE	1,159,178	1,135,128	2,878,813	2,444,712
Cotton #2	77,152	106,520	150,728	216,685
Orange Jce, Fzn. Conc.	24,971	24,342	64,727	52,908
Propane	614	711	1,398	1,434
European Currency Unit	3,902	4,836	10,884	8,483
Dollar Index	17,154	29,785	41,339	42,490
NY COTTON & CITRUS	123,793	166,194	269,076	322,000
NYSE Composite Index	265,545	231,812	522,010	482,603
Cmdty Rsrch Bureau Index		7,143	0	10,503
NEW YORK FUTURES EX.	265,545	238,955	522,010	493,106
Palladium	21,296	13,300	33,411	22,953
Platinum	114,712	85,731	215,983	202,923
Potatoes(Cash Settlement)	1,004	1,808	1,676	3,288
No. 2 Heating Oil, NY	221,156	328,327	495,213	728,140
Leaded Reg. Gasoline, NY	75,815	0	157,092	0
Unleaded Reg. Gas., NY	11,914	139,885	25,392	275,093
Crude Oil	490,948	968,363	1,011,018	1,841,542
NEW YORK MERCANTILE EX.	936,845	1,537,414	1,939,785	3,073,939
Rice, Rough	0	445	0	1,054
Cotton Short Staple	0	0	1	0
CHIC. RICE & COTTON EX.	0	445	1	1,054
TOTAL FUTURES	15,764,159	16,089,521	32,042,784	32,201,710
PERCENT CHANGE				

TOTAL CONTRACTS	1985	1984	1983	1982
FEBRUARY	12,811,644	12,503,199	11,237,989	7,763,132
JAN-FEB	26,064,787	23,661,809	22,251,132	15,397,674

COMMODITY GROUP	FEBRUARY 1986	FEBRUARY 1987	JAN-FEB 1986	JAN-FEB 1987
Interest Rate	6,715,924	6,426,109	12,744,124	12,195,746
Ag Commodities	2,922,435	3,193,939	6,570,882	6,343,104
Foreign Currency	1,768,153	1,565,542	3,416,405	3,216,814
Equity Indices	2,152,788	2,152,911	4,243,797	4,762,582
Precious Metals	1,150,145	1,077,121	2,892,065	2,431,116
Petroleum Products	800,447	1,437,286	1,690,113	2,846,209
Non-precious Metal	216,248	180,302	415,794	306,117
Other	38,019	56,311	69,604	100,022
TOTAL	15,764,159	16,089,521	32,042,784	32,201,710
PERCENTAGE				
Interest Rate	42.60%	39.94%	39.77%	37.87%
Ag Commodities	18.54%	19.85%	20.51%	19.70%
Foreign Currency	11.22%	9.73%	10.66%	9.99%
Equity Indices	13.66%	13.38%	13.24%	14.79%
Precious Metals	7.30%	6.69%	9.03%	7.55%
Petroleum Products	5.08%	8.93%	5.27%	8.84%
Non-precious Metal	1.37%	1.12%	1.30%	0.95%
Other	0.24%	0.35%	0.22%	0.31%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from February 1986 to February 1987.

	Amount of Increase		Amount of Decrease
Eurodollar, CME	647,097	T-Bonds, CBT	912,367
Crude Oil, NYMEX	477,415	British Pound, CME	135,243
Corn, CBT	149,523	Soybeans, CBT	133,665
Gold, COMEX	132,734	Silver, COMEX	120,957
Unleaded Gas, NYMEX	127,971	Japanese Yen, CME	118,472
Sugar #11, CSC	113,340	Leaded Gas, NYMEX	75,815
No.2 Heating Oil, NYMEX	107,171		
Soybean Oil, CBT	68,905		
Swiss Franc, CME	53,285		
MMI Maxi, CBT	52,459		

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MONTHLY VOLUME REPORT

MARCH 1987

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Rose H. Hamed
(202)466-5460

	MARCH 1986	MARCH 1987	JAN-MAR 1986	JAN-MAR 1987
Wheat (5,000 bu)	161,061	134,332	508,809	420,959
Corn (5,000 bu)	440,655	617,562	1,397,118	1,666,367
Oats (5,000 bu)	8,374	24,127	27,654	70,596
Soybeans (5,000 bu)	486,967	358,745	1,722,216	1,156,810
Soybean Oil	254,006	267,736	753,027	919,852
Soybean Meal	218,196	222,586	731,280	694,568
Silver (1,000 oz)	42,468	37,548	187,884	76,087
Gold (kilo)	10,204	12,789	37,089	36,476
GNMA Mrtges, CDR	2,744	2,345	9,284	2,462
T-Bonds	4,444,769	4,127,945	14,304,954	12,623,373
T-Notes (6 1/2-10 yr)	383,114	347,647	1,054,196	1,010,796
Municipal Bond Index	84,501	96,437	234,944	218,863
Major Market Index	4,626	0	12,790	0
MMI Maxi	169,207	238,957	445,714	651,009
NASDAQ-100	560	0	3,438	0
CHICAGO BOARD OF TRADE	6,711,452	6,488,756	21,430,397	19,548,218
Wheat (5,000 bu)	46,214	69,988	160,777	198,708
Value Line Index	116,587	67,165	335,220	207,825
Mini Value Line	1,381	2,270	3,952	6,602
KANSAS CITY BD. OF TRD.	164,182	139,423	499,949	413,135
Coffee "C"	76,787	78,671	285,601	229,662
Sugar #11	382,053	323,047	958,150	1,092,070
Sugar #12	3,175	0	13,055	0
Sugar #14	4,744	6,063	18,777	18,804
Cocoa (10 M tons)	70,859	73,341	185,469	202,250
CPI-W	1,983	0	7,370	1
COFFEE SUGAR & COCOA	539,601	481,122	1,468,422	1,542,787

	MARCH 1986	MARCH 1987	JAN-MAR 1986	JAN-MAR 1987
Wheat (1,000 bu)	21,670	12,342	95,968	60,985
Corn (1,000 bu)	27,854	23,234	112,301	67,871
Oats (1,000 bu)	91	267	427	1,018
Soybeans (1,000 bu)	46,385	31,981	186,528	77,114
Soybean Meal New	238	78	459	383
Soybean Meal Old	129	1	2,551	16
Live Cattle (20,000#)	5,605	4,145	17,600	11,042
Live Hogs (15,000#)	3,837	4,351	13,719	12,260
Silver (1,000 oz)	89	0	333	0
New York Silver	1,204	392	3,881	1,078
New York Gold	2,243	1,529	6,040	4,713
Platinum	347	429	691	959
Copper	97	0	386	2
Copper High Grade		5	0	22
T-Bonds ($50,000)	33,343	40,547	87,715	129,398
T-Bills ($500,000)	1,854	2,085	6,602	6,646
British Pound	1,448	1,517	5,023	3,250
Swiss Franc	7,144	10,925	22,342	27,542
Deutschemark	7,502	10,302	21,217	27,201
Japanese Yen	2,954	2,682	8,151	8,811
Canadian Dollar	540	1,221	1,977	3,145
MIDAMERICA COMMODITY EX.	164,574	148,033	593,911	443,456
Live Hogs (30,000#)	113,660	172,710	378,465	470,464
Pork Bellies (fzn)	75,830	92,707	249,631	291,949
Live Cattle (40,000#)	408,170	474,156	1,281,834	1,277,483
Feeder Cattle	37,781	48,143	108,021	127,999
Lumber	61,718	40,504	125,935	130,022
T-Bills (90-day)	149,490	151,797	539,944	508,483
Domestic CD (90-day)	427	0	2,255	62
Eurodollar (3-month)	627,895	1,196,731	2,341,471	3,741,133
European Currency Unit	302	68	9,666	96
British Pound	303,515	286,975	892,903	592,003
Canadian Dollar	80,256	147,010	274,828	309,765
Deutsche Mark	667,041	561,830	1,911,994	1,775,554
Japanese Yen	301,239	330,236	834,314	815,759
Swiss Franc	410,370	445,997	1,205,030	1,429,422
French Franc	292	752	679	1,685
Australian Dollar		4,950	0	18,563
S&P 500 Index	1,696,912	1,780,538	4,756,404	5,186,350
S&P OTC 250	1,123	0	4,222	0
CHICAGO MERCANTILE EX.	4,936,021	5,735,104	14,917,596	16,676,792
Wheat (5,000 bu)	17,265	18,719	55,748	58,953
White Wheat (5,000 bu)	25	0	196	18
MINNEAPOLIS GRAIN EX.	17,290	18,719	55,944	58,971

	MARCH 1986	MARCH 1987	JAN-MAR 1986	JAN-MAR 1987
Copper	197,818	165,216	595,314	468,659
Silver (5,000 oz)	277,591	343,178	1,040,514	838,482
Gold (100 oz)	703,892	794,935	2,404,277	2,438,245
Aluminum	7,982	1,431	25,991	4,086
COMMODITY EXCHANGE	1,187,283	1,304,760	4,066,096	3,749,472
Cotton #2	57,433	88,621	208,161	305,306
Orange Jce, Fzn. Conc.	21,413	27,999	86,140	80,907
Propane	459	589	1,857	2,023
European Currency Unit	4,258	4,491	15,142	12,974
Dollar Index	15,958	32,320	57,297	74,810
NY COTTON & CITRUS	99,521	154,020	368,597	476,020
NYSE Composite Index	301,810	274,680	823,820	757,283
Cmdty Rsrch Bureau Index		8,261	0	18,764
NEW YORK FUTURES EX.	301,810	282,941	823,820	776,047
Palladium	8,680	9,671	42,091	32,624
Platinum	139,802	134,104	355,785	337,027
Potatoes(Cash Settlement)	786	969	2,462	4,257
No. 2 Heating Oil, NY	214,501	348,204	709,714	1,076,344
Leaded Reg. Gasoline, NY	84,519	0	241,611	0
Unleaded Reg. Gas., NY	9,459	211,590	34,851	486,683
Crude Oil	559,960	1,199,413	1,570,978	3,040,955
NEW YORK MERCANTILE EX.	1,017,707	1,903,951	2,957,492	4,977,890
Rice, Rough	0	434	0	1,488
Cotton Short Staple	1		2	0
CHIC. RICE & COTTON EX.	1	434	2	1,488
TOTAL FUTURES	15,139,442	16,657,263	47,182,226	48,664,276
PERCENT CHANGE		10.03%		3.14%

TOTAL CONTRACTS	1985	1984	1983	1982
MARCH	13,602,275	13,958,958	11,723,714	9,560,351
JAN-MAR	39,667,062	37,620,767	33,980,846	24,958,025

COMMODITY GROUP	MARCH 1986	MARCH 1987	JAN-MAR 1986	JAN-MAR 1987
Interest Rate	5,659,594	5,901,417	18,403,718	18,097,163
Ag Commodities	2,991,264	3,177,055	9,562,146	9,520,159
Foreign Currency	1,786,861	1,808,956	5,203,266	5,025,770
Equity Indices	2,376,707	2,460,047	6,620,504	7,027,932
Precious Metals	1,186,520	1,334,575	4,078,585	3,765,691
Petroleum Products	868,898	1,759,796	2,559,011	4,606,005
Non-precious Metal	205,897	166,652	621,691	472,769
Other	63,701	48,765	133,305	148,787
TOTAL	15,139,442	16,657,263	47,182,226	48,664,276
PERCENTAGE				
Interest Rate	37.38%	35.43%	39.01%	37.19%
Ag Commodities	19.76%	19.07%	20.27%	19.56%
Foreign Currency	11.80%	10.86%	11.03%	10.33%
Equity Indices	15.70%	14.77%	14.03%	14.44%
Precious Metals	7.84%	8.01%	8.64%	7.74%
Petroleum Products	5.74%	10.56%	5.42%	9.46%
Non-precious Metal	1.36%	1.00%	1.32%	0.97%
Other	0.42%	0.29%	0.28%	0.31%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from March 1986 to March 1987.

	Amount of Increase		Amount of Decrease
Crude Oil, NYMEX	639,453	T-Bonds, CBT	316,824
Eurodollar, CME	568,836	Soybeans, CBT	128,222
Unleaded Gas, NYMEX	202,131	Deutschmark, CME	105,211
Corn, CBT	176,907	Leaded Gas, NYMEX	84,519
No.2 Htng Oil, NYMEX	133,703	Sugar #11, CSC	59,006
Gold, COMEX	91,043		
S&P 500 Index, CME	83,626		
MMI Maxi, CBT	69,750		
Canadian Dollar, CME	66,754		
Live Cattle, CME	65,986		
Silver, COMEX	65,587		
Live Hogs, CME	59,050		

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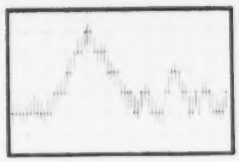

MONTHLY VOLUME REPORT

APRIL 1987

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor
202-466-5460

	APRIL 1986	APRIL 1987	JAN-APR 1986	JAN-APR 1987
Wheat (5,000 bu)	198,658	166,827	707,467	587,786
Corn (5,000 bu)	567,990	729,163	1,965,108	2,395,530
Oats (5,000 bu)	12,403	21,241	40,057	91,837
Soybeans (5,000 bu)	595,126	623,596	2,317,342	1,780,406
Soybean Oil	311,667	303,413	1,064,694	1,223,265
Soybean Meal	289,321	305,332	1,020,601	999,900
Silver (1,000 oz)	51,845	73,407	239,729	149,494
Gold (kilo)	7,232	19,438	44,321	55,914
GNMA Mrtges, CDR	3,522	10	12,806	2,472
T-Bonds	5,115,058	7,109,592	19,420,012	19,732,965
T-Notes (6 1/2-10 yr)	381,651	643,763	1,435,847	1,654,559
Municipal Bond Index	99,454	238,142	334,398	457,005
Major Market Index	5,284	0	18,074	0
MMI Maxi	190,130	297,235	635,844	948,244
NASDAQ-100	206	0	3,644	0
CHICAGO BOARD OF TRADE	7,829,547	10,531,159	29,259,944	30,079,377
Wheat (5,000 bu)	60,345	57,732	221,122	256,440
Value Line Index	99,179	55,033	434,399	262,858
Mini Value Line	1,854	3,527	5,806	10,129
KANSAS CITY BD. OF TRD.	161,378	116,292	661,327	529,427
Coffee "C"	82,308	104,350	367,909	334,012
Sugar #11	519,027	381,972	1,477,177	1,474,042
Sugar #12	1,388	0	14,443	0
Sugar #14	5,320	3,597	24,097	22,401
Cocoa (10 M tons)	74,249	67,954	259,718	270,204
CPI-W	1,287	1	8,657	2
COFFEE SUGAR & COCOA	683,579	557,874	2,152,001	2,100.661

	APRIL 1986	APRIL 1987	JAN-APR 1986	JAN-APR 1987
Wheat (1,000 bu)	38,765	10,616	134,733	71,601
Corn (1,000 bu)	40,053	23,287	152,354	91,158
Oats (1,000 bu)	113	158	540	1,176
Soybeans (1,000 bu)	99,907	40,905	286,435	118,019
Soybean Meal New	250	160	709	543
Soybean Meal Old	198	0	2,749	16
Live Cattle (20,000#)	7,817	3,660	25,417	14,702
Live Hogs (15,000#)	5,712	4,402	19,431	16,662
Silver (1,000 oz)	88	0	421	0
New York Silver	1,432	1,568	5,313	2,646
New York Gold	1,897	2,707	7,937	7,420
Platinum	630	845	1,321	1,804
Copper	179	0	565	2
Copper High Grade		6		28
T-Bonds ($50,000)	41,839	116,395	129,554	245,793
T-Bills ($500,000)	2,127	1,520	8,729	8,166
British Pound	1,256	785	6,279	4,035
Swiss Franc	8,236	10,128	30,578	37,670
Deutschemark	5,988	9,661	27,205	36,862
Japanese Yen	3,610	7,177	11,761	15,988
Canadian Dollar	837	820	2,814	3,965
MIDAMERICA COMMODITY EX.	260,934	234,800	854,845	678,256
Live Hogs (30,000#)	153,581	190,344	532,046	660,808
Pork Bellies (fzn)	96,642	118,107	346,273	410,056
Live Cattle (40,000#)	462,082	456,556	1,743,916	1,734,039
Feeder Cattle	56,726	53,644	164,747	181,643
Lumber	64,176	39,211	190,111	169,233
T-Bills (90-day)	212,782	197,591	752,726	706,074
Domestic CD (90-day)	452	36	2,707	98
Eurodollar (3-month)	933,739	2,561,608	3,275,210	6,302,741
European Currency Unit	83	32	9,749	128
British Pound	242,773	192,227	1,135,676	784,230
Canadian Dollar	73,782	110,761	348,610	420,526
Deutsche Mark	604,095	519,587	2,516,089	2,295,141
Japanese Yen	323,693	492,438	1,158,007	1,308,197
Swiss Franc	414,840	446,180	1,619,870	1,875,602
French Franc	747	1,122	1,426	2,807
Australian Dollar		3,232		21,795
S&P 500 Index	1,847,177	1,899,015	6,603,581	7,085,365
S&P OTC 250	551	0	4,773	0
CHICAGO MERCANTILE EX.	5,487,921	7,281,691	20,405,517	23,958,483
Wheat (5,000 bu)	25,131	23,391	80,879	82,344
White Wheat (5,000 bu)	18	0	214	18
High Fructose Corn Syrup		1,416		1,416
MINNEAPOLIS GRAIN EX.	25,149	24,807	81,093	82,362

	APRIL 1986	APRIL 1987	JAN-APR 1986	JAN-APR 1987
Copper	240,770	170,827	836,084	639,486
Silver (5,000 oz)	438,800	932,731	1,479,314	1,771,213
Gold (100 oz)	617,908	1,135,181	3,022,185	3,573,426
Aluminum	8,572	640	34,563	4,726
COMMODITY EXCHANGE	1,306,050	2,239,379	5,372,146	5,988,851
Cotton #2	74,520	106,620	282,681	411,926
Orange Jce, Fzn. Conc.	13,209	19,569	99,349	100,476
Propane	537	1,021	2,394	3,044
European Currency Unit	11,449	5,087	26,591	18,061
Dollar Index	27,183	30,523	84,480	105,333
NY COTTON & CITRUS	126,898	162,820	495,495	638,840
NYSE Composite Index	310,225	317,074	1,134,045	1,074,357
Cmdty Rsrch Bureau Index		10,313		29,077
NEW YORK FUTURES EX.	310,225	327,387	1,134,045	1,103,434
Palladium	9,796	19,275	51,887	51,899
Platinum	100,294	149,296	456,079	486,323
Potatoes(Cash Settlement)	1,358	1,983	3,820	6,240
No. 2 Heating Oil, NY	207,748	282,109	917,462	1,358,453
Leaded Reg. Gasoline, NY	128,683	0	370,294	0
Unleaded Reg. Gas., NY	7,352	214,982	42,203	701,665
Crude Oil	691,382	1,058,843	2,262,360	4,099,798
NEW YORK MERCANTILE EX.	1,146,613	1,726,488	4,104,105	6,704,378
Rice, Rough	0	719	0	2,207
Cotton Short Staple	1	0	3	0
CHIC. RICE & COTTON EX.	1	719	3	2,207
TOTAL FUTURES	17,338,295	23,203,416	64,520,521	71,866,276
PERCENT CHANGE		33.83%		11.39%

TOTAL CONTRACTS	1985	1984	1983	1982
APRIL	12,337,110	11,664,391	10,237,492	8,737,700
JAN-APR	52,004,172	49,285,604	44,218,328	33,695,725

COMMODITY GROUP	APRIL 1986	APRIL 1987	JAN-APR 1986	JAN-APR 1987
Interest Rate	6,718,353	10,661,038	25,122,071	28,758,201
Ag Commodities	3,793,885	3,819,298	13,356,031	13,339,457
Foreign Currency	1,691,389	1,799,237	6,894,655	6,825,007
Equity Indices	2,554,060	2,810,026	9,174,564	9,837,958
Precious Metals	1,229,922	2,334,448	5,308,507	6,100,139
Petroleum Products	1,035,702	1,556,955	3,594,713	6,162,960
Non-precious Metal	249,521	171,473	871,212	644,242
Other	65,463	49,525	198,768	198,312
TOTAL	17,338,295	23,202,000	64,520,521	71,866,276
PERCENTAGE				
Interest Rate	38.75%	45.95%	38.94%	40.02%
Ag Commodities	21.88%	16.46%	20.70%	18.56%
Foreign Currency	9.76%	7.75%	10.69%	9.50%
Equity Indices	14.73%	12.11%	14.22%	13.69%
Precious Metals	7.09%	10.06%	8.23%	8.49%
Petroleum Products	5.97%	6.71%	5.57%	8.58%
Non-precious Metal	1.44%	0.74%	1.35%	0.90%
Other	0.38%	0.21%	0.31%	0.28%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from April 1986 to April 1987.

	Amount of Increase
Corn, CBOT	161,173
T-Bonds, CBOT	1,994,534
T-Notes, CBOT	262,112
Muni Bond Index, CBOT	138,688
MMI Maxi, CBOT	107,105
T-Bonds, MidAM	74,556
Eurodollar, CME	1,627,869
Japense yen, CME	168,745
S&P 500 Index, CME	51,838
Silver COMEX	493,931
Gold, COMEX	517,273
#2 Heating Oil, NYMEX	74,361
Unleaded Reg Gas, NYMEX	207,630
Crude Oil, NYMEX	367,461

	Amount of Decrease
Sugar #11, CSC	137,055
Soybeans, MidAM	59,002
British Pound, CME	50,546
Deutsche Mark, CME	84,508
Copper, COMEX	69,943
Leaded Gas, NYMEX	128,683

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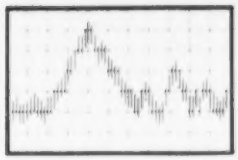

MONTHLY VOLUME REPORT

MAY 1987

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor
202-466-5460

	MAY 1986	MAY 1987	JAN-MAY 1986	JAN-MAY 1987
Wheat (5,000 bu)	244,247	173,539	951,714	761,325
Corn (5,000 bu)	605,812	715,745	2,570,920	3,111,275
Oats (5,000 bu)	11,839	24,257	51,896	116,094
Soybeans (5,000 bu)	509,217	793,716	2,826,559	2,574,122
Soybean Oil	273,826	374,246	1,338,520	1,597,511
Soybean Meal	260,570	353,285	1,281,171	1,353,185
Silver (1,000 oz)	45,237	101,332	284,966	250,826
Gold (kilo)	6,459	22,581	50,780	78,495
GNMA Mrtges, CDR	3,307	835	16,113	3,307
T-Bonds	4,782,829	6,120,297	24,202,841	25,853,262
T-Notes (6 1/2-10 yr)	434,799	541,344	1,870,646	2,195,903
Municipal Bond Index	91,951	187,470	426,349	644,475
Major Market Index	4,490	0	22,564	0
MMI Maxi	148,952	221,760	784,796	1,170,004
NASDAQ-100	67	0	3,711	0
CHICAGO BOARD OF TRADE	7,423,602	9,630,407	36,683,546	39,709,784
Wheat (5,000 bu)	76,220	115,514	297,342	371,954
Value Line Index	82,222	40,896	516,621	303,754
Mini Value Line	1,553	2,508	7,359	12,637
KANSAS CITY BD. OF TRD.	159,995	158,918	821,322	688,345
Coffee "C"	75,176	71,189	443,085	405,201
Sugar #11	343,746	278,857	1,820,923	1,752,899
Sugar #12	1,562	0	16,005	0
Sugar #14	6,645	8,278	30,742	30,679
Cocoa (10 M tons)	57,525	68,521	317,243	338,725
CPI-W	31	0	8,688	2
COFFEE SUGAR & COCOA	484,685	426,845	2,636,686	2,527,506

	MAY 1986	MAY 1987	JAN-MAY 1986	JAN-MAY 1987
Wheat (1,000 bu)	50,270	17,865	185,003	89,466
Corn (1,000 bu)	46,008	24,537	198,362	115,695
Oats (1,000 bu)	126	862	666	2,038
Soybeans (1,000 bu)	53,949	41,012	340,384	159,031
Soybean Meal New	200	260	909	803
Soybean Meal Old	156	0	2,905	16
Live Cattle (20,000#)	5,529	4,117	30,946	18,819
Live Hogs (15,000#)	6,859	3,250	26,290	19,912
Silver (1,000 oz)	117	0	538	0
New York Silver	551	1,258	5,864	3,904
New York Gold	1,042	2,226	8,979	9,646
Platinum	175	417	1,496	2,221
Copper	43	0	608	2
Copper High Grade		1		29
T-Bonds ($50,000)	40,911	97,889	170,465	343,682
T-Bills ($500,000)	1,611	1,313	10,340	9,479
British Pound	1,291	1,180	7.570	5,215
Swiss Franc	6,269	10,062	36,847	47,732
Deutschemark	5,977	6,909	33,182	43,771
Japanese Yen	5,003	7,696	16,764	23,684
Canadian Dollar	931	481	3,745	4,446
MIDAMERICA COMMODITY EX.	227,018	221,335	1,081,863	899,591
Live Hogs (30,000#)	157,411	189,673	689,457	850,481
Pork Bellies (fzn)	106,958	112,112	453,231	522,168
Live Cattle (40,000#)	424,185	523,684	2,168,101	2,257,723
Feeder Cattle	41,955	44,423	206,702	226,066
Lumber	44,778	27,954	234,889	197,187
T-Bills (90-day)	169,672	207,784	922,398	913,858
Domestic CD (90-day)	165	0	2,872	98
Eurodollar (3-month)	982,612	1,824,628	4,257,822	8,127,369
European Currency Unit	2,391	55	12,140	183
British Pound	189,297	198,969	1,324,973	983,199
Canadian Dollar	66,497	64,336	415,107	484,862
Deutsche Mark	549,642	524,762	3,065,731	2,819,903
Japanese Yen	426,682	464,711	1,584,689	1,772,908
Swiss Franc	394,704	455,035	2,014,574	2,330,637
French Franc	75	1,394	1,501	4,201
Australian Dollar		4,407		26,202
S&P 500 Index	1,610,105	1,681,481	8,213,686	8,766,846
S&P OTC 250	172	0	4,945	0
CHICAGO MERCANTILE EX.	5,167,301	6,325,408	25,572,818	30,283,891
Wheat (5,000 bu)	27,246	30,433	108,125	112,777
White Wheat (5,000 bu)	61	15	275	33
High Fructose Corn Syrup		2,342		3,758
MINNEAPOLIS GRAIN EX.	27,307	32,790	108,400	116,568

	MAY 1986	MAY 1987	JAN-MAY 1986	JAN-MAY 1987
Copper	106,750	208,696	942,834	848,182
Silver (5,000 oz)	280,131	438,614	1,759,445	2,209,827
Gold (100 oz)	482,162	1,021,161	3,504,347	4,594,587
Aluminum	3,250	895	37,813	5,621
COMMODITY EXCHANGE	872,293	1,669,366	6,244,439	7,658,217
Five Year Treasury Index		30,884		30,884
Cotton #2	57,479	110,303	340,160	522,229
Orange Jce, Fzn. Conc.	13,909	10,651	113,258	111,127
Propane	718	752	3,112	3,796
European Currency Unit	10,207	2,967	36,798	21,028
Dollar Index	20,514	36,386	104,994	141,719
NY COTTON & CITRUS	102,827	191,943	598,322	830,783
NYSE Composite Index	260,180	268,433	1,394,225	1,342,790
Cmdty Rsrch Bureau Index		15,510		44,587
NEW YORK FUTURES EX.	260,180	283,943	1,394,225	1,387,377
Palladium	12,348	21,309	64,235	73,208
Platinum	77,020	110,702	533,099	597,025
Potatoes(Cash Settlement)	2,525		6,345	6,240
No. 2 Heating Oil, NY	223,943	238,048	1,141,405	1,596,501
Leaded Reg. Gasoline, NY	137,796		508,090	
Unleaded Reg. Gas., NY	14,033	178,735	56,236	880,400
Crude Oil	677,042	937,327	2,939,402	5,037,125
NEW YORK MERCANTILE EX.	1,144,707	1,486,121	5,248,812	8,190,499
Rice, Rough	0	589	0	2,796
Cotton Short Staple	0	0	3	0
CHIC. RICE & COTTON EX.	0	589	3	2,796
TOTAL FUTURES	15,869,915	20,427,665	80,390,436	92,295,357
PERCENT CHANGE		28.72%		14.81%

TOTAL CONTRACTS	1985	1984	1983	1982
MAY	13,217,132	15,043,217	11,410,686	8,552,037
JAN-MAY	65,221,304	64,328,818	55,659,496	42,253,498

COMMODITY GROUP	MAY 1986	MAY 1987	JAN-MAY 1986	JAN-MAY 1987
Interest Rate	6,528,371	9,048,830	31,984,840	38,264,036
Ag Commodities	3,461,211	4,093,275	16,817,242	17,425,112
Foreign Currency	1,658,966	1,742,964	8,553,621	8,567,971
Equity Indices	2,199,692	2,402,548	11,374,256	12,240,506
Precious Metals	905,242	1,719,600	6,213,749	7,819,739
Petroleum Products	1,053,532	1,354,862	4,648,245	7,517,822
Non-precious Metal	110,043	209,592	981,255	7,658,248
Other	44,809	43,464	243,577	241,776
TOTAL	15,961,866	20,615,135	80,816,785	99,735,210
PERCENTAGE				
Interest Rate	40.90%	43.89%	39.58%	38.37%
Ag Commodities	21.68%	19.86%	20.81%	17.47%
Foreign Currency	10.39%	8.45%	10.58%	8.59%
Equity Indices	13.78%	11.65%	14.07%	12.27%
Precious Metals	5.67%	8.34%	7.69%	7.84%
Petroleum Products	6.60%	6.57%	5.75%	7.54%
Non-precious Metal	0.69%	1.02%	1.21%	7.68%
Other	0.28%	0.21%	0.30%	0.24%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from May 1986 to May 1987.

	Amount of Increase
Corn, CBOT	109,933
Soybeans, CBOT	284,499
Soybean Oil, CBOT	100,420
Soybean Meal, CBOT	92,715
Silver, CBOT	56,095
T-Bonds, CBOT	1,337,468
T-Notes, CBOT	106,545
Muni Bond Index, CBOT	95,579
MMI Maxi, CBOT	72,808
Live Cattle, CME	99,499
Eurodollar, CME	842,016
Swiss Franc, CME	60,331
S&P 500 Index, CME	71,376

	Amount of Decrease
Wheat, CBOT	70,708
Sugar #11, CSC	64,889
Leaded Gas, NYCE	137,796

	Amount of Increase
Copper, COMEX	101,946
Silver, COMEX	158,483
Gold, COMEX	538,999
Cotton #2, NYCE	52,824
Unleaded Gas, NYMEX	164,702
Crude Oil, NYMEX	260,285
T-Bonds, MidAm	56,978

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MONTHLY VOLUME REPORT

JUNE 1987

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor
202-466-5460

	JUNE 1986	JUNE 1987	JAN-JUNE 1986	JAN-JUNE 1987
Wheat (5,000 bu)	210,920	193,931	1,162,634	955,256
Corn (5,000 bu)	477,973	796,847	3,048,893	3,908,122
Oats (5,000 bu)	12,454	23,407	64,350	139,501
Soybeans (5,000 bu)	439,864	871,214	3,266,423	3,445,336
Soybean Oil	261,991	363,919	1,600,511	1,961,430
Soybean Meal	242,084	430,102	1,523,255	1,783,287
Silver (1,000 oz)	29,722	52,098	314,688	302,924
Gold (kilo)	7,080	14,544	57,860	93,039
GNMA Mrtges, CDR	1,647	1,512	17,760	4,819
T-Bonds	4,486,430	5,518,030	28,689,271	31,371,292
T-Notes (6 1/2-10 yr)	470,348	405,103	2,340,994	2,601,006
Municipal Bond Index	73,627	160,418	499,976	804,893
Major Market Index	4,250		26,814	
MMI Maxi	153,133	206,734	937,929	1,376,738
NASDAQ-100	32		3,743	
CHICAGO BOARD OF TRADE	6,871,555	9,037,859	43,555,101	48,747,643
Wheat (5,000 bu)	83,043	102,582	380,385	474,536
Value Line Index	82,192	43,228	598,813	346,982
Mini Value Line	1,555	2,038	8,914	14,675
KANSAS CITY BD. OF TRD.	166,790	147,848	988,112	836,193
Coffee "C"	87,323	86,564	530,408	491,765
Sugar #11	289,900	313,001	2,110,823	2,065,900
Sugar #12	973		16,978	
Sugar #14	6,113	6,003	36,855	36,682
Cocoa (10 M tons)	77,335	93,849	394,578	432,574
CPI-W	4		8,692	2
COFFEE SUGAR & COCOA	461,648	499,417	3,098,334	3,026,923

	JUNE 1986	JUNE 1987	JAN-JUNE 1986	JAN-JUNE 1987
Wheat (1,000 bu)	34,699	19,128	219,702	108,594
Corn (1,000 bu)	34,484	51,946	232,846	167,641
Oats (1,000 bu)	157	796	823	2,834
Soybeans (1,000 bu)	70,690	59,798	411,074	218,829
Soybean Meal New	213	433	1,122	1,236
Soybean Meal Old	109	1	3,014	17
Live Cattle (20,000#)	5,586	3,033	36,532	21,852
Live Hogs (15,000#)	8,531	4,664	34,821	24,576
Silver (1,000 oz)	34		572	
New York Silver	417	1,027	6,281	4,931
New York Gold	1,010	941	9,989	10,587
Platinum	327	380	1,823	2,601
Copper	88		696	
Copper High Grade	1,122		1,122	29
T-Bonds ($50,000)	42,882	88,792	213,347	432,474
T-Bills ($500,000)	3,493	1,042	13,833	10,521
British Pound	1,151	793	8,721	6,008
Swiss Franc	8,964	8,716	45,811	56,448
Deutschemark	6,736	6,791	39,918	50,562
Japanese Yen	4,757	8,267	21,521	31,951
Canadian Dollar	506	618	4,251	5,064
MIDAMERICA COMMODITY EX.	225,956	257,166	1,307,819	1,156,755
Live Hogs (30,000#)	160,812	212,134	850,269	1,062,615
Pork Bellies (fzn)	100,331	120,598	553,562	642,766
Live Cattle (40,000#)	374,462	357,796	2,542,563	2,615,519
Feeder Cattle	36,388	39,445	243,090	265,511
Lumber	49,929	33,505	284,818	230,692
T-Bills (90-day)	152,865	125,492	1,075,263	1,039,350
Domestic CD (90-day)	76		2,948	98
Eurodollar (3-month)	1,018,074	1,760,242	5,275,896	9,887,611
European Currency Unit	11,719	30	23,859	213
British Pound	180,266	292,389	1,505,239	1,275,588
Canadian Dollar	57,895	70,897	473,002	555,759
Deutsche Mark	542,330	515,768	3,608,061	3,335,671
Japanese Yen	361,985	448,456	1,946,674	2,221,364
Swiss Franc	404,014	491,275	2,418,588	2,821,912
French Franc	80	1,768	1,581	5,969
Australian Dollar		6,287		32,489
S&P 500 Index	1,699,301	1,635,825	9,912,987	10,402,671
*Gold		84,272		84,272
CHICAGO MERCANTILE EX.	5,150,527	6,196,179	30,718,400	36,480,070
Wheat (5,000 bu)	25,675	28,743	133,800	141,520
White Wheat (5,000 bu)	8	0	283	33
High Fructose Corn Syrup		1,495		5,253
MINNEAPOLIS GRAIN EX.	25,683	30,238	134,083	146,806

* trading inaugurated 6/87

	JUNE 1986	JUNE 1987	JAN-JUNE 1986	JAN-JUNE 1987
Copper	200,547	306,029	1,143,381	1,154,211
Silver (5,000 oz)	336,070	486,410	2,095,515	2,696,237
Gold (100 oz)	451,573	793,427	3,955,920	5,388,014
Aluminum	4,475	745	42,288	6,366
COMMODITY EXCHANGE	992,665	1,586,611	7,237,104	9,244,828
Five Year Treasury Index		43,867		74,751
Cotton #2	64,742	132,180	404,902	654,112
Orange Jce, Fzn. Conc.	14,979	15,470	128,237	126,597
Propane	1,076	780	4,188	4,576
European Currency Unit	6,058	5,126	42,856	26,154
Dollar Index	14,650	43,225	119,644	184,944
NY COTTON & CITRUS	101,505	240,648	699,827	1,071,134
NYSE Composite Index	259,324	262,569	1,653,549	1,605,359
Cmdty Rsrch Bureau Index	10,742	16,993	10,742	61,580
NEW YORK FUTURES EX.	270,066	279,562	1,664,291	1,666,939
Palladium	6,456	7,770	70,691	80,978
Platinum	122,218	116,535	655,317	713,560
Potatoes(Cash Settlement)	1,101		7,446	6,240
No. 2 Heating Oil, NY	247,552	273,708	1,388,957	1,870,209
Leaded Reg. Gasoline, NY	113,336		621,426	
Unleaded Reg. Gas., NY	10,288	175,585	66,524	1,055,985
Crude Oil	612,651	1,196,318	3,552,053	6,233,443
NEW YORK MERCANTILE EX.	1,113,602	1,769,916	6,362,414	9,960,415
Rice, Rough	0		0	
Cotton Short Staple	0	762	3	3,558
CHIC. RICE & COTTON EX.	0	762	3	3,558
TOTAL FUTURES	15,379,997	20,046,206	95,765,488	112,341,264
PERCENT CHANGE		30.34%		17.31%

TOTAL CONTRACTS	1985	1984	1983	1982
JUNE	15,379,997	13,209,360	12,056,619	9,765,512
JAN-JUNE	95,765,488	77,538,178	67,685,612	52,019,010

COMMODITY GROUP	JUNE 1986	JUNE 1987	JAN-JUNE 1986	JAN-JUNE 1987
Interest Rate	6,264,092	8,147,723	38,248,932	46,411,759
Ag Commodities	3,122,940	4,329,841	19,940,182	21,763,692
Foreign Currency	1,586,461	1,857,181	10,140,082	10,425,152
Equity Indices	2,199,787	2,150,394	13,142,749	13,746,425
Precious Metals	954,907	1,557,404	7,168,656	9,377,143
Petroleum Products	984,903	1,646,391	5,633,148	9,164,213
Non-precious Metal	206,232	306,774	1,187,487	1,160,606
Other	60,675	50,498	304,252	292,274
TOTAL	15,379,997	20,046,206	95,765,488	112,341,264
PERCENTAGE				
Interest Rate	40.73%	40.64%	39.94%	41.31%
Ag Commodities	20.31%	21.60%	20.82%	19.37%
Foreign Currency	10.32%	9.26%	10.59%	9.28%
Equity Indices	14.30%	10.73%	13.72%	12.24%
Precious Metals	6.21%	7.77%	7.49%	8.35%
Petroleum Products	6.40%	8.21%	5.88%	8.16%
Non-precious Metal	1.34%	1.53%	1.24%	1.03%
Other	0.39%	0.25%	0.32%	0.26%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from June 1986 to June 1987.

	Amount of Increase		Amount of Decrease
Corn, CBOT	318,874	T-Notes, CBOT	65,245
Soybeans, CBOT	431,350	S&P 500 Index, CBOT	63,476
Soybean Oil, CBOT	101,928		
Soybean Meal, CBOT	188,018		
T-Bonds, CBOT	1,031,600		
Muni Bond Index, CBOT	86,791		
MMI Maxi, CBOT	53,601		
Live Hogs, CME	51,322		
Eurodollar, CME	742,168		
British Pound, CME	112,123		
Japanese Yen, CME	86,471		
Swiss Franc, CME	87,261		
Copper, COMEX	105,482		
Silver, COMEX	150,340		
Gold, COMEX	341,854		
Cotton #2, NYCE	67,438		
Unleaded Reg Gas,NYMEX	165,297		
Crude Oil, NYMEX	583,667		

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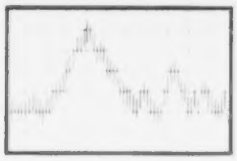

MONTHLY VOLUME REPORT

JULY 1987

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor
202-466-5460

	JULY 1986	JULY 1987	JAN-JULY 1986	JAN-JULY 1987
Wheat (5,000 bu)	232,634	168,825	1,395,268	1,124,081
Corn (5,000 bu)	521,045	595,619	3,569,938	4,503,741
Oats (5,000 bu)	8,397	20,731	72,747	160,232
Soybeans (5,000 bu)	585,051	756,943	3,851,474	4,202,279
Soybean Oil	296,041	356,301	1,896,552	2,317,731
Soybean Meal	292,515	307,786	1,815,770	2,091,073
Silver (1,000 oz)	25,253	42,511	339,941	345,435
Gold (kilo)	7,491	11,647	65,351	104,686
GNMA Mrtges, CDR	977		18,737	4,819
T-Bonds	4,114,350	4,839,244	32,803,621	36,210,536
T-Notes (6 1/2-10 yr)	309,748	269,639	2,650,742	2,870,645
Municipal Bond Index	64,020	113,629	563,996	918,522
Major Market Index	4,422		31,236	
MMI Maxi	152,937	202,175	1,090,866	1,578,913
NASDAQ-100	0		3,743	
CHICAGO BOARD OF TRADE	6,614,881	7,685,050	50,169,982	56,432,693
Wheat (5,000 bu)	85,581	78,677	465,966	553,213
Value Line Index	64,163	30,276	662,976	377,258
Mini Value Line	1,734	1,877	10,648	16,552
KANSAS CITY BD. OF TRD.	151,478	110,830	1,139,590	947,023
Coffee "C"	78,670	77,621	609,078	569,386
Sugar #11	281,124	248,133	2,391,947	2,314,033
Sugar #12	1,134		18,112	
Sugar #14	6,943	7,345	43,798	44,027
Cocoa (10 M tons)	79,029	111,728	473,607	544,302
CPI-W	68	0	8,760	2
COFFEE SUGAR & COCOA	446,968	444,827	3,545,302	3,471,750

	JULY 1986	JULY 1987	JAN-JULY 1986	JAN-JULY 1987
Wheat (1,000 bu)	25,310	5,879	245,012	114,473
Corn (1,000 bu)	16,116	36,328	248,962	203,969
Oats (1,000 bu)	207	833	1,030	3,667
Soybeans (1,000 bu)	57,375	51,855	468,449	270,684
Soybean Meal New	222	320	1,344	1,556
Soybean Meal Old	50		3,064	17
Live Cattle (20,000#)	4,756	2,647	41,288	24,499
Live Hogs (15,000#)	13,203	4,307	48,024	28,883
Silver (1,000 oz)	38		610	
New York Silver	143	552	6,424	5,483
New York Gold	870	1,087	10,859	11,674
Platinum	160	152	1,983	2,753
Copper	74		770	2
Copper High Grade	265		1,387	29
T-Bonds ($50,000)	41,645	74,800	254,992	507,274
T-Bills ($500,000)	2,662	980	16,495	11,501
British Pound	2,543	733	11,264	6,741
Swiss Franc	10,686	5,699	56,497	62,147
Deutschemark	7,399	5,398	47,317	55,960
Japanese Yen	6,474	5,152	27,995	37,103
Canadian Dollar	316	670	4,567	5,734
MIDAMERICA COMMODITY EX.	190,514	197,392	1,498,333	1,354,149
Live Hogs (30,000#)	224,339	219,531	1,074,608	1,282,146
Pork Bellies (fzn)	109,981	118,996	663,543	761,762
Live Cattle (40,000#)	448,699	394,789	2,991,262	3,010,308
Feeder Cattle	47,366	58,847	290,456	324,358
Lumber	35,203	31,345	320,021	262,037
Gold (100 oz)	0	86,993		171,265
T-Bills (90-day)	117,760	97,464	1,193,023	1,136,814
Domestic CD (90-day)	22		2,970	98
Eurodollar (3-month)	755,291	1,292,341	6,031,187	11,179,952
European Currency Unit	10,128	19	33,987	232
British Pound	276,146	184,911	1,781,385	1,460,499
Canadian Dollar	43,509	66,632	516,511	622,391
Deutsche Mark	532,560	395,743	4,140,621	3,731,414
Japanese Yen	425,199	436,348	2,371,873	2,657,712
Swiss Franc	448,528	373,473	2,867,116	3,195,385
French Franc	204	585	1,785	6,554
Australian Dollar		7,397		39,886
S&P 500 Index	1,626,896	1,305,129	11,539,883	11,707,800
CHICAGO MERCANTILE EX.	5,101,831	5,070,543	35,820,231	41,550,613
High Fructose Corn Syrup		375		5,628
Wheat (5,000 bu)	30,444	32,667	164,244	174,187
White Wheat (5,000 bu)	96	0	379	33
MINNEAPOLIS GRAIN EX.	30,540	33,042	164,623	179,848

	JULY 1986	JULY 1987	JAN-JULY 1986	JAN-JULY 1987
Copper	89,818	272,794	1,233,199	1,427,005
Silver (5,000 oz)	187,896	378,740	2,283,411	3,074,977
Gold (100 oz)	527,639	796,912	4,483,559	6,184,926
Aluminum	2,218	408	44,506	6,774
COMMODITY EXCHANGE	807,571	1,448,854	8,044,675	10,693,682
Five Year Treasury Index		38,479		113,230
Cotton #2	75,545	98,339	480,447	752,451
Orange Jce, Fzn. Conc.	10,469	8,805	138,706	135,402
Propane	1,701	589	5,889	5,165
European Currency Unit	5,280	2,269	48,136	28,423
Dollar Index	11,503	24,708	131,147	209,652
NEW YORK COTTON EXCHANGE	104,498	173,189	804,325	1,244,323
NYSE Composite Index	251,289	206,706	1,904,838	1,812,065
Cmdty Rsrch Bureau Index	9,019	13,271	19,761	74,851
NEW YORK FUTURES EX.	260,308	219,977	1,924,599	1,886,916
Palladium	4,460	10,129	75,151	91,107
Platinum	75,369	87,111	730,686	800,671
Potatoes(Cash Settlement)	1,373		8,819	6,240
No. 2 Heating Oil, NY	309,662	329,078	1,698,619	2,199,287
Leaded Reg. Gasoline, NY	105,311		726,737	
Unleaded Reg. Gas., NY	12,878	181,661	79,402	1,237,646
Crude Oil	860,526	1,411,855	4,412,579	7,645,298
NEW YORK MERCANTILE EX.	1,369,579	2,019,834	7,731,993	11,980,249
Rice, Rough	0	747	0	4,305
Cotton Short Staple	0	0	3	0
CHIC. RICE & COTTON EX.	0	747	3	4,305
TOTAL FUTURES	15,078,168	17,404,285	110,843,656	129,745,551
PERCENT CHANGE		15.43%		17.05%

TOTAL CONTRACTS	1985	1984	1983	1982
JULY	13,866,975	12,851,732	11,391,208	9,541,536
JAN-JULY	92,267,034	90,389,911	79,076,842	61,560,546

COMMODITY GROUP	JULY 1986	JULY 1987	JAN-JULY 1986	JAN-JULY 1987
Ag Commodities	3,533,715	3,764,974	23,473,897	25,528,666
Interest Rate	5,406,475	6,726,576	43,535,763	52,953,391
Precious Metals	829,319	1,415,834	7,997,975	10,792,977
Equity Indices	2,112,944	1,770,871	15,375,337	15,702,240
Foreign Currency	1,768,972	1,485,029	11,909,054	11,910,181
NonPrecious Metal	92,375	273,202	1,279,862	1,433,810
Petroleum Product	1,290,078	1,923,183	6,923,226	11,087,396
Other	44,290	44,616	348,542	336,890
TOTAL	15,078,168	17,404,285	110,843,656	129,745,551
%				
Ag Commodities	23.44%	21.63%	21.18%	19.68%
Interest Rate	35.86%	38.65%	39.28%	40.81%
Precious Metals	5.50%	8.13%	7.22%	8.32%
Equity Indices	14.01%	10.17%	13.87%	12.10%
Foreign Currency	11.73%	8.53%	10.74%	9.18%
Non-precious Meta	0.61%	1.57%	1.15%	1.11%
Petroleum Product	8.56%	11.05%	6.25%	8.55%
Other	0.29%	0.26%	0.31%	0.26%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from July 1986 to July 1987.

	Amount of Increase		Amount of Decrease
Corn, CBOT	74,574	Wheat, CBOT	63,809
Soybeans, CBOT	171,892	Live Cattle, CME	53,910
Soybean Oil, CBOT	60,260	British Pound, CME	91,235
T-Bonds, CBOT	724,894	Deutsche Mark, CME	136,817
Eurodollar, CME	537,050	Swiss Franc, CME	75,055
Copper, COMEX	182,976	S&P 500, CME	321,767
Silver, COMEX	190,844		
Gold, COMEX	269,273		
Unleaded Gas, NYMEX	168,783		
Crude Oil, NYMEX	551,329		

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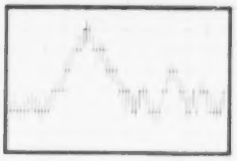

MONTHLY VOLUME REPORT

AUGUST 1987

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor
202-466-5460

	AUGUST 1986	AUGUST 1987	JAN-AUG 1986	JAN-AUG 1987
Wheat (5,000 bu)	155,243	151,143	1,550,511	1,275,224
Corn (5,000 bu)	443,384	499,653	4,013,322	5,003,394
Oats (5,000 bu)	9,127	30,719	81,874	190,951
Soybeans (5,000 bu)	409,812	386,994	4,261,286	4,589,273
Soybean Oil	237,926	267,579	2,134,478	2,585,310
Soybean Meal	274,125	247,076	2,089,895	2,338,149
Silver (1,000 oz)	28,843	40,266	368,784	385,701
Gold (kilo)	7,560	15,639	72,911	120,325
GNMA Mrtges, CDR	1,125	2,067	19,862	6,886
T-Bonds	4,175,441	6,185,355	36,979,062	42,395,891
T-Notes (6 1/2-10 yr)	363,130	446,012	3,013,872	3,316,657
Municipal Bond Index	67,637	131,008	631,633	1,049,530
Major Market Index	3,405	0	34,641	0
MMI Maxi	118,116	286,267	1,208,982	1,865,180
NASDAQ-100	0	0	3,743	0
CHICAGO BOARD OF TRADE	6,294,874	8,689,778	56,464,856	65,122,471
Wheat (5,000 bu)	69,657	85,590	535,623	638,803
Value Line Index	53,781	38,814	716,757	416,072
Mini Value Line	980	2,435	11,628	18,987
KANSAS CITY BD. OF TRD.	124,418	126,839	1,264,008	1,073,862
Coffee "C"	106,366	106,182	715,444	675,568
Sugar #11	235,555	235,263	2,627,502	2,549,296
Sugar #14	3,968	5,080	47,766	49,107
Cocoa (10 M tons)	65,963	66,990	539,570	611,292
CPI-W	1	0	8,761	2
COFFEE SUGAR & COCOA	411,853	413,515	3,939,043	3,885,265

	AUGUST 1986	AUGUST 1987	JAN-AUG 1986	JAN-AUG 1987
Wheat (1,000 bu)	19,824	17,625	264,836	132,098
Corn (1,000 bu)	24,080	17,991	273,042	221,960
Oats (1,000 bu)	199	1,200	1,229	4,867
Soybeans (1,000 bu)	41,584	20,127	510,033	290,811
Soybean Meal New	120	178	1,464	1,734
Soybean Meal Old	26	0	3,090	17
Live Cattle (20,000#)	4,304	3,047	45,592	27,546
Live Hogs (15,000#)	8,563	3,639	56,587	32,522
Silver (1,000 oz)	18	0	628	0
New York Silver	615	896	7,039	6,379
New York Gold	1,573	1,120	12,432	12,794
Platinum	556	296	2,539	3,049
Copper	58	0	828	2
New Copper	148	0	1,535	29
T-Bonds ($50,000)	39,126	100,669	294,118	607,943
T-Bills ($500,000)	3,547	2,136	20,042	13,637
British Pound	1,627	1,112	12,891	7,853
Swiss Franc	10,480	5,861	66,977	68,008
Deutschemark	4,673	5,936	51,990	61,896
Japanese Yen	4,170	5,065	32,165	42,168
Canadian Dollar	227	656	4,794	6,390
MIDAMERICA COMMODITY EX.	165,518	187,554	1,663,851	1,541,703
Live Hogs (30,000#)	168,835	169,787	1,243,443	1,451,933
Pork Bellies (fzn)	78,967	89,564	742,510	851,326
Live Cattle (40,000#)	372,982	412,663	3,364,244	3,422,971
Feeder Cattle	30,373	60,567	320,829	384,925
Lumber	42,212	38,876	362,233	300,913
Gold (100 oz)	0	37,866	0	209,131
T-Bills (90-day)	135,705	125,365	1,328,728	1,262,179
Domestic CD (90-day)	40	0	3,010	98
Eurodollar (3-month)	847,224	1,513,608	6,878,411	12,693,560
European Currency Unit	5,270	52	39,257	284
British Pound	186,877	205,458	1,968,262	1,665,957
Canadian Dollar	45,224	64,556	561,735	686,947
Deutsche Mark	430,720	456,397	4,571,341	4,187,811
Japanese Yen	340,812	522,585	2,712,685	3,180,297
Swiss Franc	389,722	374,768	3,256,838	3,570,153
French Franc	472	991	2,257	7,545
Australian Dollar		2,418		42,304
S&P 500 Index	1,476,857	1,698,039	13,016,740	13,405,839
CHICAGO MERCANTILE EX.	4,552,292	5,773,560	40,372,523	47,324,173
High Fructose Corn Syrup		261		5,893
Wheat (5,000 bu)	33,768	36,630	198,012	210,817
White Wheat (5,000 bu)	121	60	500	93
MINNEAPOLIS GRAIN EX.	33,889	36,951	198,512	216,803

	AUGUST 1986	AUGUST 1987	JAN-AUG 1986	JAN-AUG 1987
Copper	145,468	214,181	1,378,667	1,641,186
Silver (5,000 oz)	317,799	502,729	2,601,210	3,577,706
Gold (100 oz)	711,052	760,339	5,194,611	6,945,265
Aluminum	2,855	390	47,361	7,164
COMMODITY EXCHANGE	1,177,174	1,477,639	9,221,849	12,171,321
Five Year Treasury Index		52,271		165,501
Cotton #2	94,025	127,048	574,472	879,499
Orange Jce, Fzn. Conc.	9,887	10,710	148,593	146,112
Propane	1,636	218	7,525	5,383
European Currency Unit	2,528	2,522	50,664	30,945
Dollar Index	5,504	29,381	136,651	239,033
NEW YORK COTTON EXCHANGE	113,580	222,150	917,905	1,466,473
NYSE Composite Index	203,205	270,714	2,108,043	2,082,780
Cmdty Rsrch Bureau Index	8,821	13,107	28,582	87,958
NEW YORK FUTURES EX.	212,026	283,821	2,136,625	2,170,738
Palladium	22,764	18,290	97,915	109,397
Platinum	189,823	133,199	920,509	933,870
Potatoes(Cash Settlement)	807	0	9,626	6,240
No. 2 Heating Oil, NY	282,636	343,355	1,981,255	2,542,642
Leaded Reg. Gasoline, NY	77,845		804,582	
Unleaded Reg. Gas., NY	17,396	154,685	96,798	1,392,331
Crude Oil	701,636	1,504,738	5,114,215	9,150,036
*Propane		1,844		1,844
NEW YORK MERCANTILE EX.	1,292,907	2,156,111	9,024,900	14,136,360
Rice, Rough	662	2,428	662	6,733
Cotton Short Staple	0		3	
CHIC. RICE & COTTON EX.	662	2,428	665	6,733
TOTAL FUTURES	14,379,193	19,370,346	125,204,737	149,115,902
PERCENT CHANGE		34.71%		19.10%

*trading inaugurated 8/87

TOTAL CONTRACTS	1985	1984	1983	1982
AUGUST	12,940,703	13,201,056	14,719,120	10,826,238
JAN-AUGUST	105,207,737	103,590,967	93,795,963	72,386,784

COMMODITY GROUP	AUGUST 1986	AUGUST 1987	JAN-AUG 1986	JAN-AUG 1987
Ag Commodities	2,900,253	3,055,794	26,356,038	28,584,464
Interest Rate	5,632,975	8,558,491	49,168,738	61,511,882
Precious Metals	1,280,603	1,510,640	9,278,578	12,303,617
Equity Indices	1,861,848	2,325,650	17,237,185	18,027,891
Foreign Currency	1,422,802	1,648,377	13,331,856	13,558,558
NonPrecious Metal	148,529	214,571	1,428,391	1,648,381
Energy Products	1,081,149	2,004,840	8,004,375	13,092,236
Other	51,034	51,983	399,576	388,873
TOTAL	14,379,193	19,370,346	125,204,737	149,115,902
%				
Ag Commodities	20.17%	15.78%	21.05%	19.17%
Interest Rate	39.17%	44.18%	39.27%	41.25%
Precious Metals	8.91%	7.80%	7.41%	8.25%
Equity Indices	12.95%	12.01%	13.77%	12.09%
Foreign Currency	9.89%	8.51%	10.65%	9.09%
Non-precious Meta	1.03%	1.11%	1.14%	1.11%
Energy Products	7.52%	10.35%	6.39%	8.78%
Other	0.35%	0.27%	0.32%	0.26%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from August 1986 to August 1987.

	Amount of Increase		Amount of Decrease
Corn, CBOT	56,269	Platinum, NYMEX	56,624
T-Bonds, CBOT	2,009,914		
T-Notes, CBOT	82,882		
Muni Bond Index, CBOT	63,371		
MMI Maxi, CBOT	168,151		
T-Bonds, MIDAM	61,543		
Eurodollar, CME	666,384		
Japanese Yen, CME	181,773		
S&P 500 Index, CME	221,182		
Copper, COMEX	68,713		
Silver, COMEX	184,930		
NYSE Comp Index, COMEX	67,509		
#2 Heating Oil, NYMEX	60,719		
Unleaded Gas, NYMEX	137,289		
Crude Oil, NYMEX	803,102		

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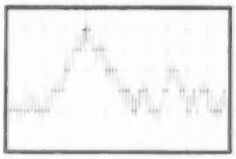

MONTHLY VOLUME REPORT

SEPTEMBER 1987

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VOLUME OF FUTURES CONTRACTS TRADED

Contact: Toby Taylor
202-466-5460

	SEPTEMBER 1986	SEPTEMBER 1987	JAN-SEPT 1986	JAN-SEPT 1987
Wheat (5,000 bu)	141,747	139,250	1,692,258	1,414,474
Corn (5,000 bu)	497,241	523,900	4,510,563	5,527,294
Oats (5,000 bu)	9,406	21,874	91,280	212,825
Soybeans (5,000 bu)	362,428	460,969	4,623,714	5,050,242
Soybean Oil	202,722	301,073	2,337,200	2,886,383
Soybean Meal	222,693	334,656	2,312,588	2,672,805
Silver (1,000 oz)	46,169	28,855	414,953	414,556
Silver (5,000 oz)		5,437		5,437
Gold (kilo)	14,189	9,551	87,100	129,876
Gold (100 oz)		7,582		7,582
GNMA Mrtges, CDR	1,441	209	21,303	7,095
T-Bonds	4,637,632	7,769,068	41,616,694	50,164,959
T-Notes (6 1/2-10 yr)	459,527	512,946	3,473,399	3,829,603
Municipal Bond Index	85,254	183,985	716,887	1,233,515
MMI Maxi	166,424	328,222	1,375,406	2,193,402
Institutional Index		173		173
CHICAGO BOARD OF TRADE	6,846,873	10,627,750	63,273,345	75,750,221
Wheat (5,000 bu)	61,593	60,014	597,216	698,745
Value Line Index	83,828	42,076	800,585	458,148
Mini Value Line	2,064	3,337	13,692	22,324
KANSAS CITY BD. OF TRD.	147,485	105,427	1,411,493	1,179,217
Coffee "C"	93,465	77,207	808,909	752,775
Sugar #11	328,830	367,074	2,956,332	2,916,370
Sugar #14	5,063	5,283	52,829	54,390
Cocoa (10 M tons)	75,673	71,591	615,243	682,883
CPI-W	7	0	8,768	2
COFFEE SUGAR & COCOA	503,038	521,155	4,442,081	4,406,420

	SEPTEMBER 1986	SEPTEMBER 1987	JAN-SEPT 1986	JAN-SEPT 1987
Wheat (1,000 bu)	18,616	7,124	283,452	139,222
Corn (1,000 bu)	40,723	16,009	313,765	237,969
Oats (1,000 bu)	64	904	1,293	5,771
Soybeans (1,000 bu)	36,985	23,572	547,018	314,383
Soybean Meal New	196	285	1,660	2,019
Soybean Meal Old	57		3,147	17
Live Cattle (20,000#)	3,531	3,217	49,123	30,763
Live Hogs (15,000#)	8,107	2,849	64,694	35,371
New York Silver	1,098	579	8,137	6,958
New York Gold	3,091	878	15,523	13,672
Platinum	1,525	519	4,064	3,568
Copper	40		868	2
New Copper	108		1,643	29
T-Bonds ($50,000)	44,066	125,308	338,184	733,251
T-Bills ($500,000)	5,038	2,093	25,080	15,730
British Pound	1,702	886	14,593	8,739
Swiss Franc	10,628	7,381	77,605	75,389
Deutschemark	8,314	5,883	60,304	67,779
Japanese Yen	4,504	4,469	36,669	46,637
Canadian Dollar	265	497	5,059	6,887
MIDAMERICA COMMODITY EX.	188,658	202,453	1,851,881	1,744,156
Live Hogs (30,000#)	196,497	173,972	1,439,940	1,625,905
Pork Bellies (fzn)	91,470	60,670	833,980	911,996
Live Cattle (40,000#)	387,085	485,821	3,751,329	3,908,792
Feeder Cattle	27,849	66,524	348,678	451,449
Lumber	44,961	34,039	407,194	334,952
Gold (100 oz)	0	30,468	0	239,599
T-Bills (90-day)	160,820	110,107	1,489,548	1,372,286
Domestic CD (90-day)	28		3,038	98
Eurodollar (3-month)	1,288,729	2,495,292	8,167,140	15,188,952
European Currency Unit	1,459	16	40,716	300
British Pound	260,666	238,086	2,228,928	1,904,043
Canadian Dollar	47,675	73,964	609,410	760,911
Deutsche Mark	588,723	446,852	5,160,064	4,634,663
Japanese Yen	392,131	638,201	3,104,816	3,818,498
Swiss Franc	504,458	419,906	3,761,296	3,990,059
French Franc	187	1,875	2,444	9,420
Australian Dollar		4,352		46,656
S&P 500 Index	1,939,285	1,937,420	14,956,025	15,343,259
CHICAGO MERCANTILE EX.	5,932,023	7,217,565	46,304,546	54,541,738
High Fructose Corn Syrup		9		5,937
Wheat (5,000 bu)	25,009	23,159	223,021	233,976
White Wheat (5,000 bu)	69	14	569	107
MINNEAPOLIS GRAIN EX.	25,078	23,182	223,590	240,020

INTENTIONAL
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	SEPTEMBER 1986	SEPTEMBER 1987	JAN-SEPT 1986	JAN-SEPT 1987
Copper	123,779	193,035	1,502,446	1,834,221
Silver (5,000 oz)	454,638	390,266	3,055,848	3,967,972
Gold (100 oz)	1,054,656	747,948	6,249,267	7,693,213
Aluminum	1,600	527	48,961	7,691
COMMODITY EXCHANGE	1,634,673	1,331,776	10,856,522	13,503,097
Five Year Treasury Index		73,407		240,164
Cotton #2	130,989	131,214	705,461	1,037,955
Orange Jce, Fzn. Conc.	10,940	12,330	159,533	198,838
Propane	1,275	121	8,800	5,698
European Currency Unit	4,344	4,590	55,008	37,478
Dollar Index	7,847	34,965	144,498	279,465
NEW YORK COTTON EXCHANGE	155,395	256,627	1,073,300	1,799,598
NYSE Composite Index	342,810	336,916	2,450,853	2,419,696
Cmdty Rsrch Bureau Index	8,343	9,237	36,925	97,195
Russell 2000		3,294		3,294
Russell 3000		7,134		7,134
NEW YORK FUTURES EX.	351,153	356,581	2,487,778	2,527,319
Palladium	16,266	6,743	114,181	116,140
Platinum	289,384	122,677	1,209,893	1,056,547
Potatoes(Cash Settlement)	1,312		10,938	6,240
No. 2 Heating Oil, NY	285,246	347,152	2,266,501	2,889,794
Leaded Reg. Gasoline, NY	23,345		827,927	
Unleaded Reg. Gas., NY	55,329	155,352	152,127	1,547,683
Crude Oil	666,732	1,126,403	5,780,947	10,276,439
Propane		1,430		3,274
NEW YORK MERCANTILE EX.	1,337,614	1,759,757	10,362,514	15,896,117
Rice, Rough	0	5,250	0	11,983
Cotton Short Staple	0		3	
CHIC. RICE & COTTON EX.	0	5,250	3	11,983
TOTAL FUTURES	17,121,990	22,407,523	142,287,053	171,599,886
PERCENT CHANGE		30.87%		20.60%

TOTAL CONTRACTS	1985	1984	1983	1982
SEPTEMBER	12,759,209	11,158,613	12,056,274	9,782,909
JAN-SEPT	117,966,946	114,749,580	105,845,863	82,169,693

COMMODITY GROUP	SEPTEMBER 1986	SEPTEMBER 1987	JAN-SEPT 1986	JAN-SEPT 1987
Ag Commodities	2,980,360	3,375,814	29,335,736	32,027,879
Interest Rate	6,682,535	11,272,415	55,851,273	72,785,553
Precious Metals	1,881,016	1,351,503	11,158,966	13,655,120
Equity Indices	2,542,258	2,693,537	19,741,059	20,726,895
Foreign Currency	1,825,056	1,846,958	15,156,912	15,407,459
NonPrecious Metal	125,527	193,562	1,553,918	1,841,943
Energy Products	1,031,927	1,630,458	9,036,302	14,722,888
Other	53,311	43,276	452,887	432,149
TOTAL	17,121,990	22,407,523	142,287,053	171,599,886
%				
Ag Commodities	17.41%	15.07%	20.62%	18.66%
Interest Rate	39.03%	50.31%	39.25%	42.42%
Precious Metals	10.99%	6.03%	7.84%	7.96%
Equity Indices	14.85%	12.02%	13.87%	12.08%
Foreign Currency	10.66%	8.24%	10.65%	8.98%
Non-precious Meta	0.73%	0.86%	1.09%	1.07%
Energy Products	6.03%	7.28%	6.35%	8.58%
Other	0.31%	0.19%	0.32%	0.25%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from September 1986 to September 1987.

	Amount of Increase		Amount of Decrease
Soybeans, CBOT	98,541	T-Bills, CME	50,713
Soybean Oil, CBOT	98,351	Deutsche Mark, CME	141,871
Soybean Meal, CBOT	111,963	Swiss Franc, CME	84,552
T-Bonds, CBOT	3,131,436	Silver, COMEX	64,372
T-Notes, CBOT	53,419	Gold, COMEX	306,708
Muni Bond Index, CBOT	98,731	Platinum, NYME	166,707
MMI Maxi, CBOT	161,798		
T-Bonds, MIDAM	81,242		
Live Cattle, CME	98,736		
Eurodollar, CME	1,206,563		
Japanese Yen, CME	246,070		
Copper, COMEX	69,256		
#2 Heating Oil, NYME	61,906		
Unleaded Reg Gas,NYME	100,023		
Crude Oil, NYME	459,671		